

# R-CONTROL

Risk & Reporting System

Surya



## R-Control evaluates risks of a Multi-Asset Class Portfolio across Multiple Dimensions

### Holdings and Risk:

- View Position & Risk (VaR, CVaR) summaries in various dimensions
- Setup and monitor limits

Supports all Major Asset Classes

Equity

Fixed Income

Currency

Commodity

Options & Futures

### Analytics:

- Correlations, Factor Analysis, Trend Analysis, Comparative analysis, Top Risk elements and Option Greeks

Risk Measurements

Value at Risk (VaR)

Conditional VaR

Volatility & Correlation

Portfolio Performance Indicators -  $\beta$ , R2

Factor Sensitivity

Stress Testing

What-If Analysis

Option Greeks

### Scenario Analysis:

- User defined Scenarios
- Sensitivity Analysis
- Stress Scenarios
- Adhoc Portfolio Analysis

Liquidity Analysis

### Reports:

- Customized Report Builder
- Many in-built Standard Reports

# Portfolio risk may be viewed in various dimensions:



Investment Type



Currency



Portfolio Manager



Strategy



Industry



Geographical Locations



Sector



User created Custom Dimensions

## System Highlights

- Ability to drill down to all Risk Factors of individual Positions and view corresponding Risks
- Intra-day Risk Reporting
- Portfolios can be run against Stress Scenarios (Historical or Custom Scenarios) and Sensitivity can be analyzed
- Ability to upload and evaluate Risk of Hypothetical Portfolio
- Standard reports readily available for Investor Reporting, Portfolio Tracking and Internal Risk Reporting
- Easy to create user defined Views & Reports
- Superior data interface architecture that can be integrated to any internal systems and data provider
- Models can be fully operational within a short period of time

Available as Cloud Hosted Service Model or On-Premises Installed Model

### About Surya Software:

Surya is a provider of application component based software for the financial services industry. Surya's focus is risk management and our expertise spans software engineering practices and financial risk management. We adapt rule engines and use them in financial product definition to build software that can accommodate existing and future financial products.

**Surya's strong global implementation experience that includes working with several central banks, helps execute implementation quickly and with ease.**

# Surya

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