



“As part of this launch process, we decided to upgrade our Order Management System (OMS) and Portfolio Accounting System (PAS). We reviewed a number of products and found the Truss Edge Safari product had strong capabilities and functionality built specifically for managing ETFs...”

Kevin Shea, CEO, Disciplined Alpha

SAFARI RISK TOOLS

Over 20 years Truss Edge have developed our Safari PMS to deliver essential risk management tools designed for hedge fund managers to enhance decision-making and optimize portfolio performance.

1 Risk Assessment and Measurement

- Value at Risk (VaR): This metric estimates the potential loss in value of a portfolio over a defined time frame at a specified confidence level (e.g. 95% or 99%).
- Sensitivity Analysis: This tool assesses how different scenarios impact portfolio performance.

2 Performance Attribution

- Attribution Analysis: This feature dissects portfolio performance to determine the contribution of individual assets, sectors, or strategies.
- Benchmarking Tools: Provides comparative analysis against relevant benchmarks, helping to gauge performance and risk-adjusted returns.

3 Data Management and Analytics

- Data Integration: Supports access to multiple data sources, including market data, economic indicators, and proprietary datasets.

4 Bespoke reporting functionality

- Capabilities for users to design bespoke reports across performance and risk vectors.
- Reports delivered via API, sftp or through our App.

5 Compliance and Regulatory Reporting

- Automated Reporting: Streamlines the generation of compliance reports required by regulatory bodies (e.g. SEC, AIFMD).
- Risk Limit Monitoring: Implements real-time tracking of predefined risk limits, ensuring adherence to internal risk policies.

6 Portfolio Risk Management

- **Diversification Analysis:** This tool evaluates the diversification of a portfolio across asset classes, sectors, and geographies.
- **Exposure Analysis:** Quantifies and visualizes risk exposures, enabling managers to identify concentrations and adjust positions accordingly.
- **Liquidity Risk Assessment:** Evaluates the ease of converting assets into cash without significantly impacting their price.

7 User Interface and Usability

- **Dashboards and Visualizations:** Offers customizable dashboards for real-time monitoring of risk metrics.
- **Customizable Alerts:** Enables users to set alerts for critical risk indicators or thresholds.

