

About OTC Fin:

OTC Fin provides financial technology solutions to investment management firms, hedge funds, funds of funds, and institutional investors that help streamline their asset allocation, investment, risk and performance measurement processes. Over the past 15 years, the firm has worked closely with its clients to help them implement and/or enhance a framework that integrates risk adjusted performance with the investment, capital allocation, and asset liability management processes.

OTC Fin meets front and middle office business requirements with enterprise level best solutions using our **OTC Fin Portfolio Analysis Tool (PAT)** platform and/or through custom development.

PAT AM Asset Management Platform is a decision support tool that provides key functionality including:

- **Data Warehousing**
- **Analytics and Risk Calculations**
- **Reporting**

The Data Warehouse provides for the sharing of consistent data across all modules and all user groups.

- It contains a Central Data Hub for data sourcing, a Data Correction engine, and a Data Distribution engine for GUI and reports
- A global repository of securities' reference, trading, performance and risk information
- **Wide asset class coverage** - Equity, Fixed Income, and Forex cash instruments; Hedge Funds, Mutual Funds and ETFs, Convertibles; Structured Securities/Credit; Real Estate; Exchange Traded and OTC derivatives (IRSwaps, FXSwaps, TRSwaps, CDSwaps, CDX, Currency Swaps, CLNs)
- Highly flexible and scalable, and allows for rapid set up of client portfolios

Dynamic Analytics and Risk Calculation Engine produces a myriad of analytics, risk metrics, and sensitivities for efficient workflows:

- View and analyze investments with detailed views and attributes
- Sensitivities and Exposures Generation (Barra, Yield Book, Barclays POINT, Murex, Intex, Bond Studio, KMV)
- Credit Risk Exposures for over the counter derivatives
- Risk Modeling and Proxy of complex asset classes and derivatives
- Risk limits and budgets can be set up for any market, credit, or counterparty risk measures
- Integrate with proprietary and third-party analytic and risk models
 - Research, Market Data and Analytic Feeds: Bloomberg, Markit, Reuters, Ratings Agencies
 - Benchmarks: Russell, Barclays, Merrill, Morgan Stanley, HFR, PerTrac
 - Trading: Bloomberg, Kondor, CRTS, Longview, FMC, Portia
 - Back Office: SunGard InvestTier, Advent
 - Administrators and Custodians: State Street, Northern Trust, BNY Mellon, Chase, Citco, SEI, DPM Mellon

PAT AM Scenario engine allows users to perform extensive What-If scenarios with dynamic rebalancing, risk and performance metrics recalculations. What-If Scenarios can be performed on Trades, Term Structure, Spreads, OAS, Cash, Weights, and Risk Factors. Hedging and portfolio construction scenarios are also available to reach specified portfolio tracking error, duration or other exposure targets

PAT AM offers full interoperability with Excel and a robust web capability for Reporting

OTC Fin has accumulated a wealth of experience on large scale implementations at clients including:

- TIAA-CREF
- Gottex Fund Management
- Gottex Solutions Services
- ING Asset Management
- Putnam Investments
- CalPERS