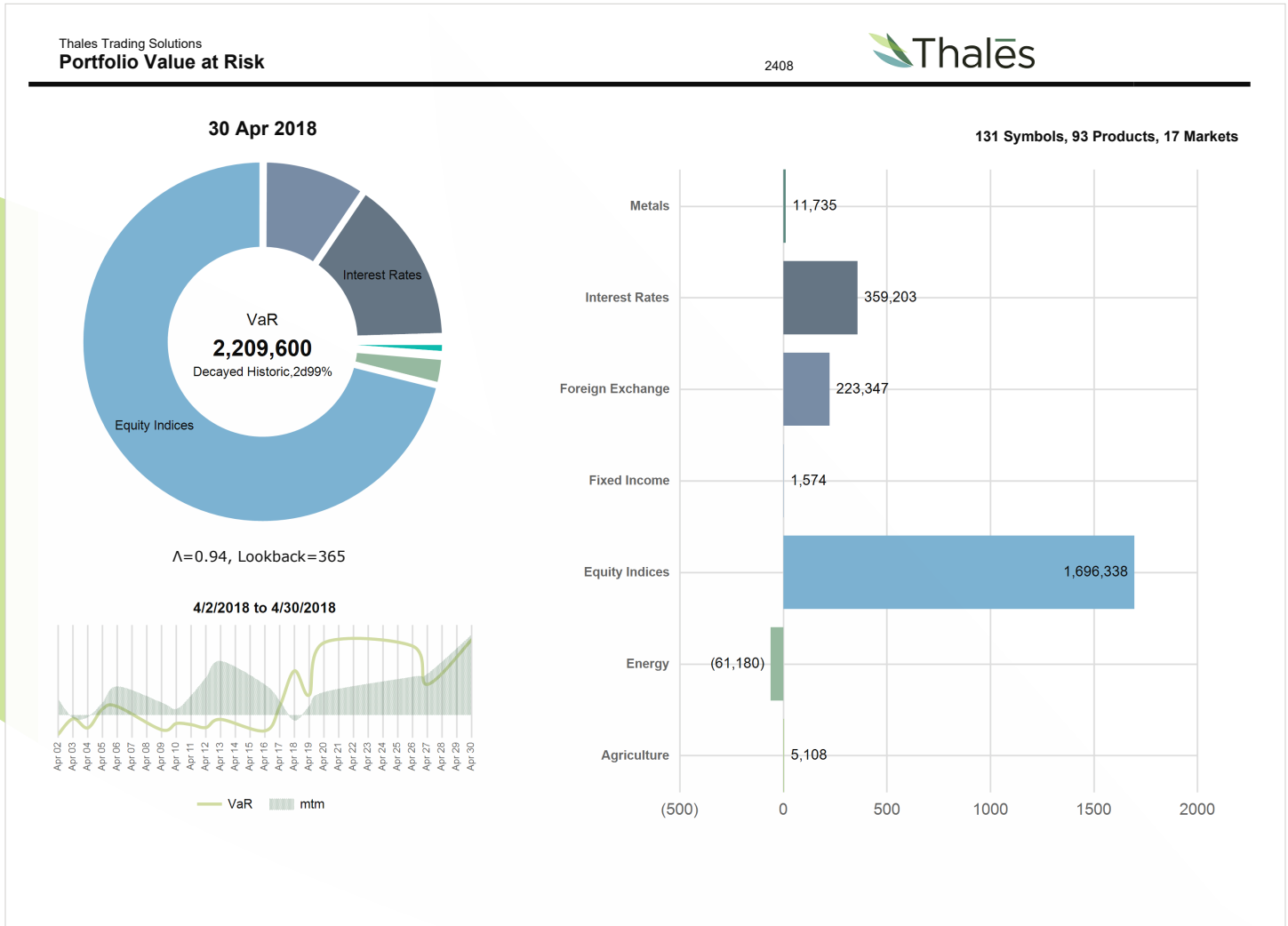


HARVEST RISK

Delivering sophisticated portfolio risk analysis



Generate Value-at-Risk (VaR), multi-dimensional stress testing, exposure analysis, and options analytics across portfolios, sub-portfolios, and individual positions.

Interactively change the period, method, portfolio, and other metrics to create on-demand risk reports.

Features

Value at Risk (VaR)

- Total VaR: VaR for the whole portfolio
- Individual VaR: VaR for each portfolio position
- Differential VaR: Contribution of each position on total portfolio
- Marginal: Change in VaR by adjustments to positions
- Component: Each position portion of portfolio VaR
- Models include: Parametric, Full Historical Simulation, Decayed Historical Simulation and Monte Carlo

Stress-Testing

- Applies shocks on a portfolio to understand behaviors under extreme market conditions
- Calculates Stress Price, Stress Impact and Total Stress Impact
- Numerous types of Stress Tests including Spot, Volatility, Index, Time, and FX

Option Sensitivities

- Delta: Sensitivity of option value to changes in the price of the underlying asset
- Gamma: Sensitivity to changes in the delta of the option
- Vega: Sensitivity to changes in the implied volatility of the option
- Theta: Sensitivity to changes in the time to expiration of the option
- Rho: Sensitivity to changes in interest rates

Safety & Security

- Two-factor authentication available
- Disaster recovery best practices
- Third party penetration testing
- Data at rest security transparency
- User-defined security policies
- Local administration of user access

HARVEST PRODUCT SUITE

Reporting

Transparency for all your brokerage accounts in one place

Matching

Reconcile any data quickly and flexibly with minimal onboarding time

Allocation

Create allocation instructions interactively or automatically with full transparency

Notification

Turning data into actionable information

Risk

Delivering sophisticated portfolio risk analysis

For More Information

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