

## Tradar Insight:

# Risk and performance reporting

Integrated risk solution to manage internal and investor demands

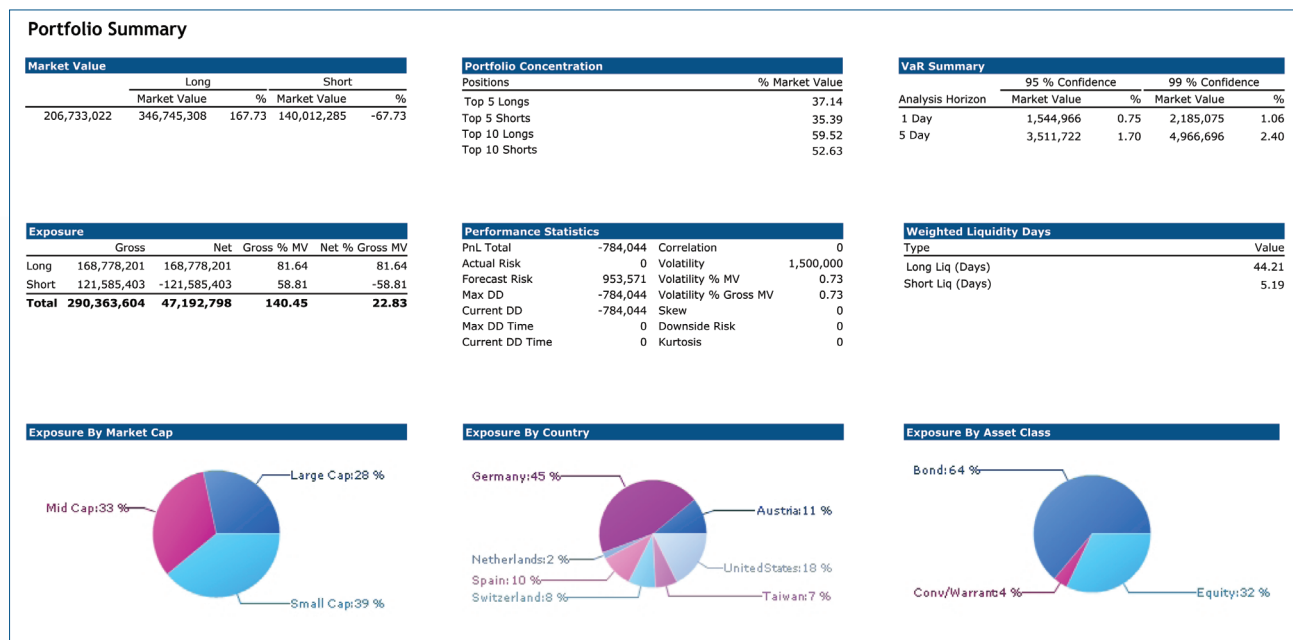
The Tradar risk and performance reporting suite provides a fully integrated risk engine within the Insight platform.

The solution addresses increasing pressure from investors to reduce operational and portfolio risk by providing on demand risk and performance reports.

The suite combines Tradar Insight's key performance measures with Lodestar Tungsten's powerful risk analytics platform. This integrated platform produces a unified reporting suite to provide the all the key measures required by an equity focused manager.

### Key benefits include:

- **Increased transparency** of risk and performance drivers within the portfolio
- **On demand analysis** of exposure risk and performance utilizing intraday trade activity
- **Efficient reporting** of all key risk and performance metrics for internal risk management and external risk communication.



# Key features

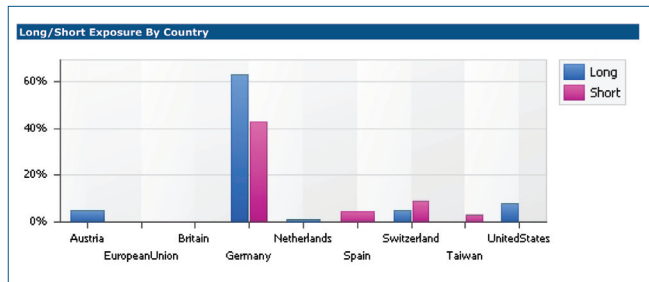
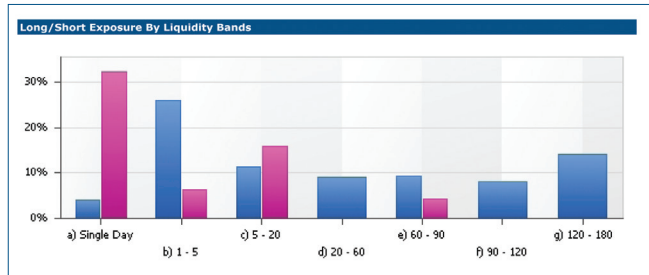
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## Portfolio Risk Analysis

- Value at Risk
  - Historic VaR
  - Marginal VaR
- Max Drawdown
- Exposure Analysis
- Currency Exposure
- Liquidity Analysis
- Option Sensitivities.

## Portfolio Returns Analysis

- Performance Returns by Geography, Sector, Industry
- Returns Distribution Histogram
- Volatility, Correlation, Skewness, Kurtosis and R-squared
- Risk Adjusted Portfolio Ratios
  - Sharpe Ratio
  - Sortino Ratio.



Industry	Exposure				% Market Value			
	Long	Short	Net	Gross	Long	Short	Net	Gross
Basic Materials	6,244,350	-43,517,869	-43,517,869	43,517,869	0.00	-21.05	-21.05	21.05
Communications	13,952,400	-8,600,640	5,351,760	22,553,040	6.75	-4.16	2.59	10.91
Consumer, Cyclical	4,331,987	-8,084,880	-3,752,893	12,416,867	2.10	-3.91	-1.82	6.01
Consumer, Non-cyclical	15,653,150	-8,227,800	7,425,350	23,880,950	7.57	-3.98	3.59	11.55
Diversified	8,505,800	0	8,505,800	8,505,800	4.11	0.00	4.11	4.11
Financial	59,686,345	-37,740,729	21,945,616	97,427,074	28.87	-18.26	10.62	47.13
Funds	13,435,500	0	13,435,500	13,435,500	6.50	0.00	6.50	6.50
Industrial	33,306,400	-15,413,484	17,892,916	48,719,884	16.11	-7.46	8.66	23.57
Other	13,662,269	0	13,662,269	13,662,269	6.61	0.00	6.61	6.61
<b>Total</b>	<b>168,778,201</b>	<b>-121,585,403</b>	<b>47,192,798</b>	<b>290,363,604</b>	<b>81.64</b>	<b>-58.81</b>	<b>22.83</b>	<b>140.45</b>

### About Tradar Insight

Tradar Insight is a multi-asset class platform based on Microsoft SQL Server and .Net that can be applied to virtually any trading strategy. The solution, currently used by over 240 clients across the globe, is highly scalable and typical clients are investment managers with funds ranging from US \$10m to over US \$10bn AUM.

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### Other Tradar modules:

Tradar Front Office, Tradar Compliance, Tradar Financial Reporting