

IDS GmbH – Analysis and Reporting Services (IDS)

Our aspiration is to be a reliable, strong, innovative and efficient partner supporting our clients to reach their goals.



Our Products

Data Management

Risk Controlling

Performance Analysis

Reporting

Our Clients

Asset Managers

Institutional Investors

Custodians

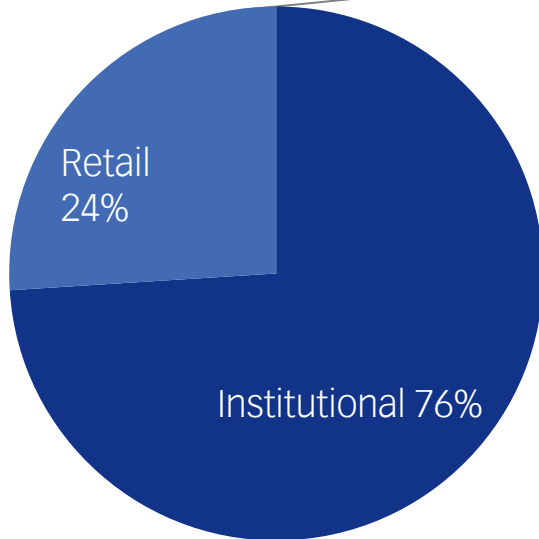
Our Expertise

Comprehensive coverage of business processes

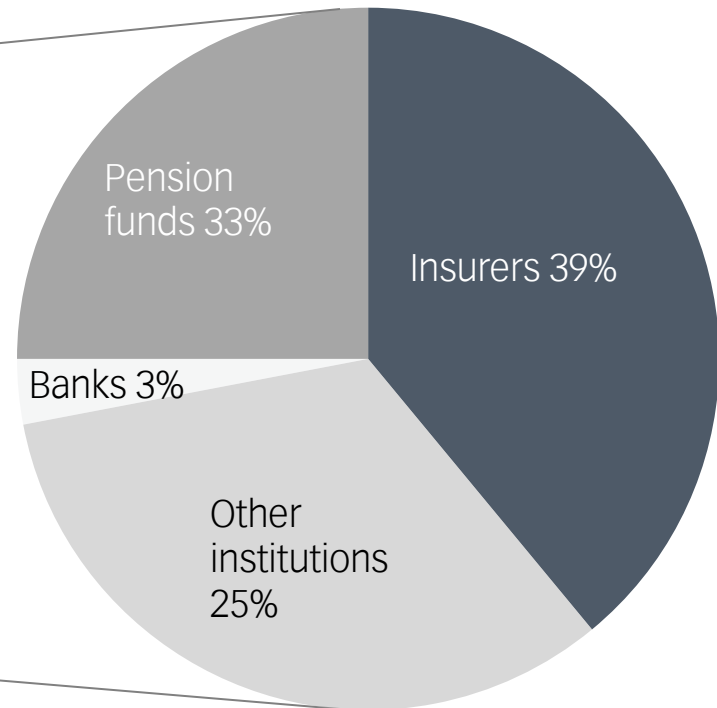
Specialized technical and industry expertise

The size of AuM from banks, insurers and pension funds makes their regulation an issue for their asset managers.

AuM of Retail vs. Institutional Investors
(Europe Q4/2014)



Institutional Investors according to Sector



*Source: EFAMA, Asset Management in Europe, Facts and Figures, 8th Annual Review (June 2015)

Banks: Basel III, CRR/CRD* and the liquidity challenge

Banks are facing issues with **increasing liquidity requirements**:

- Compliance with **liquidity ratios** (short-term asset-liability matching)
- Expected outflows need to be covered by **liquid assets**
- Keep track of **HQLA****, haircuts, investment types, thresholds

How will this impact

- the investment management processes?
- the controlling and reporting requirements?
- the data requirements?

*Capital Requirements Regulation, Capital Requirements Directive

**High Quality Liquid Assets

Insurers: Solvency II and the optimization challenge

Economic as well as **regulatory capital** are limiting factors

- Separate **limit systems** required
- Consumption of regulatory capital will result in **management targets** for segregated accounts and investment funds

Will there be a call for investment funds and investment strategies that **create outperformance within the limits of regulatory capital requirements (SCR)**?

Pension funds: IORP Directive as the next big challenge

Focus of EIOPA will shift towards IORPD 2016/2017

- approx. 40 different types of IORPs in Europe + “prudential framework for pension funds based on minimum harmonisation”
- like Solvency II, only different

What new requirements on data management, analytics and reporting will bring IORPD to asset managers?

*Institutions for Occupational Retirement Provision

Controversial Hypotheses...

- Investors will **integrate regulatory reporting** with **risk and performance analytics**.
- Asset management will be appraised by both classic (e.g. Sharpe Ratio, Treynor Ratio) and regulatory key figures, based on the **same data and methods**.
- We need attribution analysis for both **attribution of performance** as well as **contribution to capital commitment**.
- Data management, analytics and reporting competences are required to gain a **competitive edge**.

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