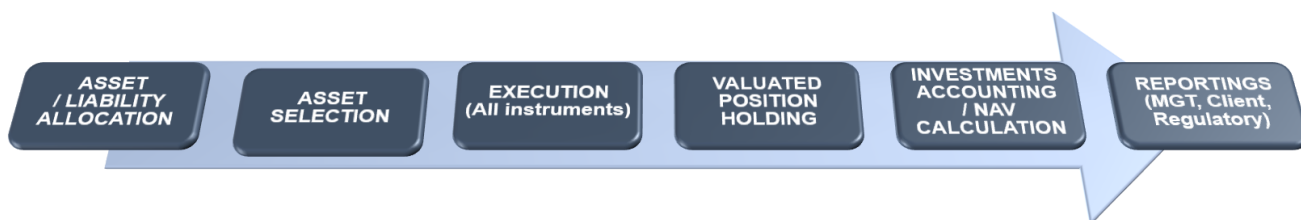


## Asset Management

Against a backdrop of strong regulatory and performance requirements, as well as lower management fees, having an efficient and scalable organization and tools becomes key for asset management players. Command Strategy supports you in the choice and implementation of the "best in class" model for your organization.

### A complete coverage of the asset management chain

*OPTIMISING INVESTMENT MANAGEMENT, BY STREAMLINING THE VALUE CHAIN FROM END-TO-END*



#### ALONG VARIOUS AXES

By scope	By asset type	In multistandard vision	By position status
<ul style="list-style-type: none"> <li>Legal entity</li> <li>Management portfolio, consolidated, tax</li> <li>Funds, fund structure</li> <li>Nature of position (own, loaned, etc.)</li> </ul>	<ul style="list-style-type: none"> <li>Securities</li> <li>Derivatives</li> <li>Unlisted assets</li> <li>Monetary</li> <li>Structured</li> <li>Temporary disposals</li> </ul>	<ul style="list-style-type: none"> <li>Local standards</li> <li>IAS 39 / IFRS 9</li> <li>IFRS 17</li> <li>Solvency 2</li> <li>MCEV contribution</li> </ul>	<ul style="list-style-type: none"> <li>Simulated position</li> <li>FO / MO position</li> <li>Position confirmed</li> <li>Accounting position</li> </ul>

### A wide range of expertise

#### Portfolio Management

- Optimizing of Asset / Liability allocation
- Modeling of instruments and operations
- Financial analysis and stock selection
- Dashboards for management, simulation, pre/post trade compliance and order placement
- Reconciliation of shares and cash
- Position holding and Valuation
- Performance measurement, Transparency



#### Referentials / Data Management

- Management of Portfolio, Securities, Third Party and Market Repositories
- Implementation of a Centralized Repository with a "Golden Copy".
- Optimized connection to data providers
- Optimization of governance and data quality (Dictionary)



#### Transformation

- Management of transformation programs
- Organizational diagnosis and recommendations (governance, functions, processes, controls)
- Optimization of operational efficiency
- Documentary writing (process, modus operandi)
- Financial and regulatory monitoring



#### IS

- Definition of the master plan and the target IS architecture
- Benchmarking and solution selection
- Drafting of specifications
- Implementation of tools: management of multi-environment parameter settings (DEVOPS), test plan, validation and delivery
- Implementation of migration and onboarding strategies
- Management of version upgrades and patches
- User support



## Mission Example

### Issues and objectives

Implementation of an integrated solution  
*Front to Back to Accounting to Treasury with an Asset Manager*

### Work carried out

- ✓ Rationalisation of IS architecture
- ✓ Accompaniment of trades and change management
- ✓ Publisher relationship (workshops, negotiation, POC, Design authority, ...)
- ✓ Facilitation of workshops with the trades, the IT department, and the publisher.
- ✓ Modelling of financial instruments: impacts on management, accounting and cash flow.
- ✓ Diagnosis of operational efficiency
- ✓ Interface of the PMS with accounting and treasury ERPs
- ✓ Development of reporting vi of BI tools

### Issues and objectives

Implementation of calculation algorithms  
of internal ratings at a major Insurer

### Work carried out

- ✓ Implementation of the algorithms for feeding the direct ratings of the 3 agencies (Moody's, S&P, Fitch)
- ✓ Implementation of algorithms for calculating internal ratings:
  - ✓ Rating Second Best;
  - ✓ Synthesis rating of the issue and issuer according to Risk Management criteria (securitisation, seniority, etc.).
  - ✓ IFRS 9 summary note (considering business line forcing, historical recovery, watch list, sensitive data, etc.).

## Our Business Units

### ASSET MANAGEMENT

- Front-to-Back-to Accounting implementation, with treasury link
- All asset classes: Listed Securities, Money market, AI, Derivatives

#### KEY OFFERS:

- Repository - Data Management
- Portfolio Management
- Investment management
- Fund Accounting
- Tool selection and migration

### ALM MODELING

- Insurance and banking ALM
- Calculation of risk indicators
- Modeling, valuation and projection of financial assets & economic liabilities

#### KEY OFFERS:

- Asset allocation under constraints
- Stress tests
- Investment strategies' monitoring

### RISK MANAGEMENT

- Optimization of market & credit risk monitoring
- Governance, Risks, Compliance (GRC)

#### KEY OFFERS:

- Risk governance
- Model calibration (incl. LGD, PED, VaR)
- Operational risk management

### REGULATORY

- Regulatory monitoring
- Framing and variation of rules
- Simulation and impact analysis
- Multi-standard implementation

#### KEY OFFERS:

- French Gaap, « Loi Pacte »
- IFRS (IAS 39, IFRS 9 & IFRS 17)
- S2
- EMIR, MIFID, FRTB
- SRI / ESG

### ACCOUNTING

- Support for Financial and Accounting Departments and Information Systems
- Fast close
- Tool implementation and migration

#### KEY OFFERS:

- General & Technical Accounting
- Investment Accounting
- Bank accounting
- Accounting interpreters
- Fast Close

### IT / DATA SCIENCE

- IT Framework design
- Tools selection (RFI, RFP, POC)
- Design Authority
- Tool design: internal to Command Strategy or internal to clients
- Solution implementation
- Operations support

#### KEY OFFERS:

- Data management Optimization (Data Governance)
- BIG DATA & BI Reporting
- DATA SCIENCE
- Partnerships and expertise: SAS, IBM, Qlik, Microsoft, Alteryx

## Command Strategy

A recent and independent firm specialized in financial services, which assists Asset Managers, Insurers, Asset Servicers, Banks and Government Agencies in the realization of their projects.

Covering the entire chain of consulting, from strategic analysis to operational implementation, Command Strategy offers its clients its triple expertise in Finance, IS and Project Management.

## Contact Us

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