



Ready  
for the  
future?

Data.  
Intelligence.  
Results.



# Cimetrica Data Sciences

Data-driven quantitative  
research & advisory

- Portfolio & Process Optimisation
- Algorithmic Investment Portfolios
- Quantitative Risk Management
- Investment Valuation & Strategy

# YOU

Own or manage a portfolio of investments or exposures to a range of market / environmental risk factors; or need to accurately determine the value of an asset or project portfolio, and desire to bring the best available tools to the task

# WE

Develop and deploy cutting-edge portfolio and risk management solutions based on the latest research in financial markets and machine learning, to make your investment processes scalable, robust and seamless

# Explore new frontiers...



# The Challenge

## The data deluge

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In the current information age, data is now being created, stored and processed at unprecedented scale and speed

Ability to harness new information is the key source of competitive advantage in the financial and other industries

Sadly, emerging market financial services, in particular, is still dominated by unwieldy processes from a bygone era

Providers are thus woefully ill-equipped to competitively exploit opportunities created by the ongoing data boom

## Lagging behind

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The typical EM financial services provider today runs processes that exhibit the following features:

- Incorporate ad-hoc decision inputs, with significant discretionary elements, often based on vague heuristics
- Rigid workflows lacking responsiveness to changing market conditions and client needs
- Scale poorly either vertically with growing clientele or horizontally across different areas of application
- Lack in-built performance measurement or calibration mechanisms to improve outcomes over time

# Our solutions provide you with the tools to...



Upgrade your investment process to the  
information age



Cimetrica models help create a robust operational framework that seamlessly combines intelligent data insights with expert views to significantly enhance investment & risk management workflows in scope, scale, efficiency and outcomes

# Analysis & Decision Framework

## 1 Data collection & analysis

Gather and curate data from multiple market and non-market sources, and process using relevant framework



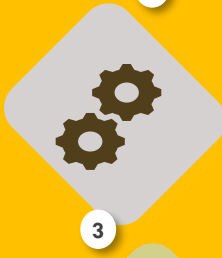
## 2 Views generation

Statistical data analysis, machine learning and curated expert views blended to quantitatively forecast distribution of market & decision variables



## 3 Objective optimisation

Combine and optimise forecast variables to meet pre-specified goals for portfolios/ risk/ valuation models



## 4 Analysis and attribution

Analyse outcomes to identify and quantify performance and risk drivers/bounds; evaluate mitigants



## 5 Corrective adaptation

Ex-post analysis used to adjust inputs and improve process, based on realised performance and backtests





# Investment Management

- Process redesign and re-engineering
- Customised algorithmic portfolios



# Supercharge your investment processes



Systematic

Traditional asset management workflows often suffer from rigidities arising from cumbersome processes which scale poorly, lack adaptability and are costly to implement



Versatile

Cimetrica's data-driven, systematic approach combines the power of machine learning and a versatile knowledge-building framework to deliver a seamless and extensible solution with superior outcomes



Cost-efficient



## Process control



- Embed knowledge building and continuous improvement into development and calibration of investment process



## Risk Management

- Build robust, risk managed forward looking scenarios for portfolio selection and evaluation



## Performance analysis

- Enhance performance measurement, attribution and control with clear insight into underlying drivers

## Research



- Incorporate adaptive, data-driven market intelligence pipelines into investment management process

## Portfolio management



- Streamline investment decision making with modular & scalable systematic approach to asset allocation

## Coverage



- Seamlessly expand coverage across geographies, asset classes, currencies and instruments





# Risk Management

- Identify & quantify risk drivers
- Market risk surveillance

# Tame uncertainty to reap its rewards



Integrated

Ever changing market conditions leave their imprints on both securities data and your portfolios. Untamed, they can have a devastating effect on your investment outcomes



Resilient

Using an intelligent, data-driven approach which seeks to identify these patterns, Cimetrica's integrated market-risk identification and quantification methodologies can have this otherwise unpredictable animal working in your favour



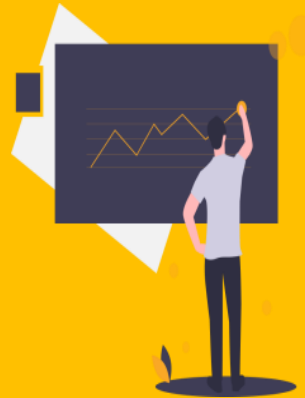
Data-driven



- Identify market risk drivers and exposures across multiple dimensions

- Fully integrate risk metrics and control into investment decision making

- Monitor and attribute evolution of risk exposures in real time



- Specify and generate multiple risk evaluation metrics under a coherent and unified framework



- Run dynamic stress testing to identify lurking vulnerabilities



- Develop cohesive workflow to systematically and comprehensively address risk exposures



# Valuation

- Specify value and risk sources
- Dynamic calibration & real options analysis

# Uncover value where none else can



Dynamic

Traditional asset and project valuation methodologies not only fail to capture value inherent in decision makers' flexibility but also provide a static view of dynamic phenomena with strategic implications



Flexible

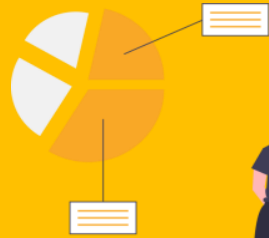
Combining more modern approaches with state-of-the-art data mining and forecasting tools, Cimetrica breathes life into the valuation process, helping you discover unanticipated sources of value



Strategic



- Incorporate flexibility and optionality in decision making into valuation metrics



- Adopt rigorous data-driven framework to integrate market and expert views into pricing function

- Deploy intelligent framework that dynamically updates valuation with evolving market and environmental drivers



- Comprehend sources of market and decision risk for insight into appropriate mitigation strategies

- Develop scenario profile and impact analysis of relevant value and risk drivers for a more detailed view of risk & opportunity sets



# Lets talk...

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*Explore new frontiers!*



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