



SEQUANTIS

RegTech services for investment management

We provide a global monitoring of portfolio risks, by combining ESG & climate risks with traditional financial risks addressed in regulations

Our services

Based on portfolio data (trades & holdings) provided by our clients, we provide a range of services to asset owners and asset managers. Sequantis acts as a critical provider.

Asset servicing

Trade collection
Position keeping
Portfolio valuation
Risk & performance

FR GAAP & taxes

Charts of accounts
Accounting codes (INS, MUT, SOC, GEN)
Accounting entries

Look-through

NDA management
Data collection & control
3 levels – funds, derivatives, companies

Analysis

Simulation
Exposures
Solvency 2
Climate & ESG

Climate & ESG

Companies breakdown
Climate stress-tests
ESG & SFDR reporting
Emissions & alignment

Solvency 2

Look-through
Data enrichment
SCR computation
QRT, ENS, TPT, ...

PRIIPS / MIFID 2

Look-through
Scenarios & SRI
EPT, CEPT, EMT, LPT ...
On-demand KID

AIFM

Data enrichment
Liquidity
Analytics & Risk
Reports to regulators



75
Clients



5 000
Monitored Portfolios



120 000
Reports Per Year



€ 500 billion
Assets Under Reporting



6 million
Lines Of Holdings

Anticipating regulations – Climate and Sustainability

Solvency 2

Climate risk to be considered in assets and liabilities

Climate stress-tests (BoE 2019, BdF 2020, BoE 2021 announced)

SFDR Reporting

Standardisation of ESG reports for all participants

Definition of 32 compulsory indicators to be disclosed (and 18 voluntary indicators)

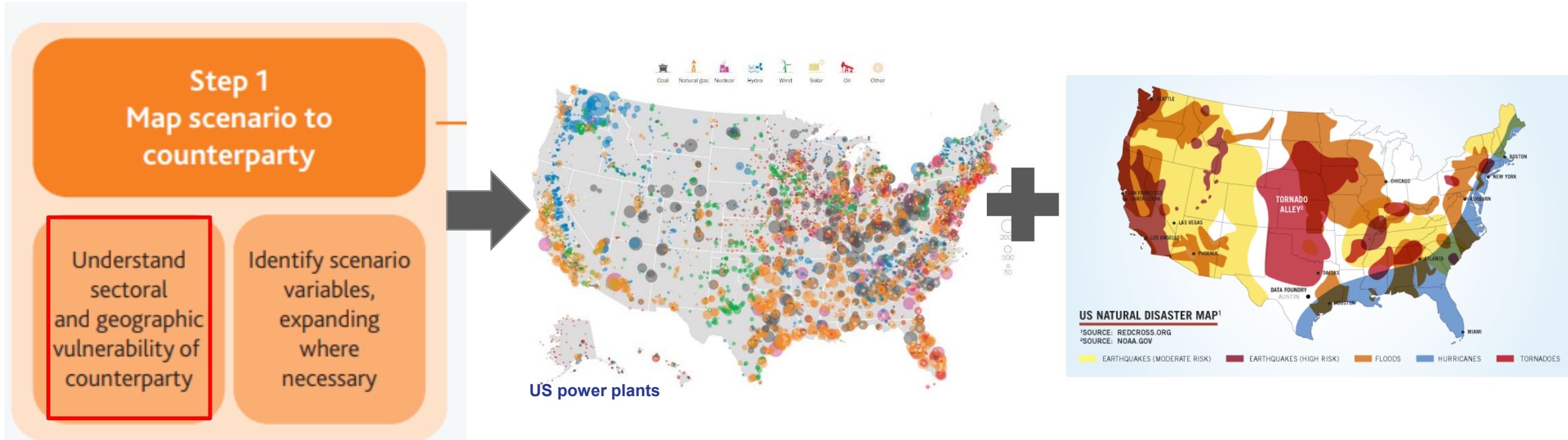
MIFID 2 / IDD

Integration of « sustainability risks and factors » in choice criteria for clients

UCITS / AIFM

Integration of « sustainability risks and factors » in portfolio management criteria

Climate stress-test – a new dimension



- A deeper look-through approach – exponential increase of financial data, implied par regulations



Integrating all regulations in a what-if tool



- Regulations are handled ex-post by one department: results and rationales may not be shared with other teams
- We have integrated everything in a central dashboard, to enable portfolio analysis and simulation
 - ESG
 - Climate
 - SCR
 - Drill-down
- You can monitor and mitigate transition and physical risks

A modular offer to meet investors needs

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Our portfolio analyzer can be used in several modes :

depending on your needs, you can either use the tool and data on your own or you can choose to benefit from additional services

Stand-alone mode

Access to our tools and data

Analysis includes:

- Risk (market, climate stress-tests)
- ESG
- Climate (portfolio alignment, GHG)
- Drill-downs
- Companies look-through

Build and test your own portfolios

Ready-to-use mode

Stand-alone mode

- + integration of all your portfolios (full TPT files needed)
- + look-through process of external mutual funds (if necessary)

Regulatory reports mode

Ready-to-use mode

- + enrichment of your portfolios (standard holdings files, no TPT files needed)
- + generation of all needed regulatory reports (direct or inherited from clients)

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