

Expertsoft PM1e - Module Data Sheet

BENCHMARK & PERFORMANCE/RISK ATTRIBUTION

The PM1e Benchmark & Performance/Risk Attribution module is a powerful integrated tool for detailed, real-time evaluation of investment performance and risks. It allows users to compare investments to custom benchmarks and helps attribute and evaluate differences in performance and risk, thus highlighting strengths, weaknesses, opportunities and threats.

Business Case

In a highly competitive market, a firm's ability to get and give transparent evidence of its products' superior performance and its closer proximity to customer demands is key to building their trust and loyalty.

Likewise, management's solid understanding of internal and external factors and risks contributing to or detracting from success leads to optimized resource allocation, allows for better controlling, and helps keeping good discipline.

Not least, a powerful performance and risk reporting also helps satisfy regulatory and compliance expectations.

Key Benefits

- More complete and accurate measurement of performance
- Higher transparency towards management, customers, regulators
- Faster and better decision making based on real-time data
- Track-record in line with international performance standards (GIPS, SPPS, AIMR, DVFA)

PM1e Benchmark & Performance/Risk Attribution Extensions

Performance Attribution

Freely compare portfolios, model portfolios and benchmarks in any combination. Compile key figures such as weighting, selectivity, currency effects, Cartesian product. Attribute differences in performance of benchmark, portfolio or model portfolio and identify suboptimal allocation.

Risk Attribution

Calculate and compare risk and Sharpe or Sortino ratios per dimension, e.g., benchmark vs. portfolio. Define risk-free interest rate and risk intervals. Identify and graph risk factors such as volatility, beta or alpha and key ratios such as, r-squared, Treynor ratio, Jensen's alpha, Treynor-Black, Treynor/Mazuy, and tracking error.

Value at Risk (VaR)

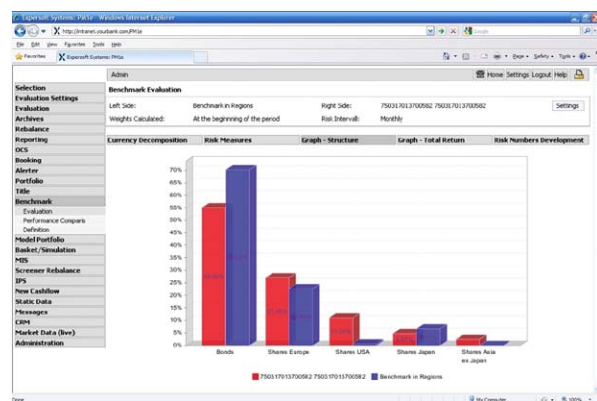
Evaluate risks of equity, interest rate, or currency to assess overall market risk in a straight-forward and regulatory-compliant manner (Basel Committee). Support historical, Monte Carlo and variance-covariance methods.

Efficient Frontier

Choose titles and set parameters to calculate optimal weighting of assets for minimal risk and maximal return (Markowitz).

Reporting

Use the PM1e Reports Manager Service to create ready-to-use or custom reports for individual or mass print and export to XML or Microsoft® Excel.

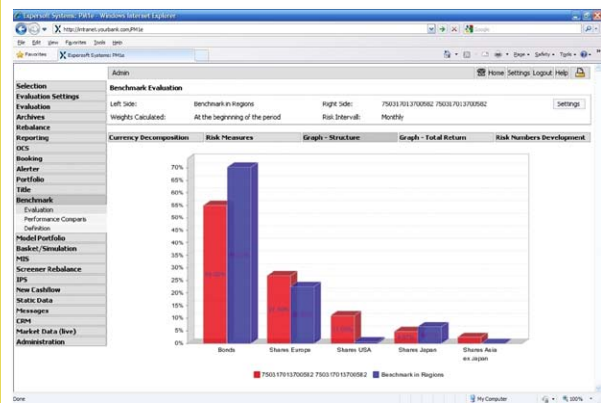


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Key Features

- Freely configurable benchmarks on indices, combinations of indices, real and model portfolios, custom user benchmark constructions etc.
- Breakdown of performance figures into asset classes or individual securities
- Decomposition of performance, including currency, income, capital and fees
- Detailed performance and risk attribution, e.g., to equity, interest rate, and currency
- Risk factors such as volatility, Beta or Alpha and key figures such as Sharpe, Treynor, Jensen's alpha, Tracking Error, Information Ratio
- Risk attribution per sector or currency
- Open data structures and SOA-services for smooth integration into existing landscapes
- Organizational model support with role-based secure access



The PM1e Platform

Expersoft PM1e is a comprehensive and versatile wealth and asset management platform. It provides financial service firms with an unrivaled width of capabilities to analyze, plan, implement and control investments within one flexible, integrated, and easy-to-use environment.

Expersoft tailors the various PM1e components to solutions which precisely meet our customers' requirements in scope and scale and support a truly Straight Through Process from relationship management to investment decision, order management, and financial accounting.

About Expersoft

Expersoft Systems provides leading-edge software products and services for retail and private banks, family offices, asset managers, brokers, and other financial service firms.

Founded in 1992, Expersoft currently serves over 200 clients worldwide from its headquarters in Switzerland and through its subsidiaries and distributors in Europe, the Middle East, Asia-Pacific and North America.

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