The flexible portfolio management system for Private Banking and Wealth Management.

Do you appreciate everything a portfolio management system can do for you in planning, realising, controlling and reporting portfolios that you manage? But you think that a standard software product cannot cover all your individual requirements and will not appreciably reduce any strain from your working day? We beg to differ.

Portfolio Manager is the perfect portfolio management solution for Private Banking and Wealth Management. The system enables the support of all process stages in portfolio management, wide-ranging chart and security analyses, and flexible customer reporting.

You profit both from what a standard software product offers you and from a customised solution as well. You stand to win due to experienced project management, short throughput times and pre-defined interfaces without having to pass up individual adjustments.

The continuous development of the Portfolio Manager guarantees that due to current market requirements flowing from, for example, the EU's MiFID financial market directive, settlement tax can be met at any time. Nor do we ever stop reworking and enhancing functionalities.

With the current version, the Portfolio Manager is now even better equipped to provide you with comprehensive software support when meeting compliance demands, and facilitates audit-proof portfolio management with certification in accordance with IDW PS 880.

At a glance

- Numerous analysis options
- Simple operation using intuitive navigation
- Flexibility
- Multifaced reporting options
- Individually adjustable
- Extensive portfolio rebalancing and ordering
- Broad market data universe across a standard interface
- Daily update of price and master data
- Interfaces to numerous back ends
- Rapid rollout by experts with project experience
- Role-based authorisation concept

The simple navigation lets you find your way around the Portfolio Manager quickly, so you can benefit directly from the numerous functions.

Portfolio planning

The Portfolio Manager lets you manage the accounts and portfolios as well as the investment targets and restrictions of your customers. These include, for example, customer risk affinity and the overall invest-

Functions
Planning
Investment targets
Investment restrictions
Information evaluation
Research information
Realisation
Asset allocation
Portfolio construction
Risk adjustment
Order management
Order entry
Mapping of investment processes
Portfolio rebalancing

ment strategy that was agreed when the asset management mandate was signed. You can beat your competition by defining and surveilling individual restrictions. MiFID means that finance portfolio managers have to agree loss thresholds with customers and monitor those thresholds by the day. On top of that, inputting a benchmark is obligatory. The Portfolio Manager also gives you options for entering notes on discussions with customers. And the unique concept of user-defined fields means that almost any type of customer information can be input and analysed very flexibly.

Analysing market information belongs to portfolio planning, too. Access to our market data universe means that the Portfolio Manager offers you undreamed-of possibilities in your portfolio management system: securities master data, historical time series for prices, indices and index composition, FX rates, investment fund profiles and much more besides: technical chart analysis, trend analysis with formation recognition, definition of own indicators and dealing systems and options for quantitative analysis. If the daily closing prices are not enough for analysis, you can fall back on the Market Manager real-time terminal.

Portfolio realisation

Our asset allocation function helps you to diversify investments. Using a multilayer hierarchical model, you can input and moni-

tor percentage target figures and tolerances for combinations of asset class/region/ segment or any other asset definitions. The asset allocation function can also be used in combination with model portfolios. They are run in the system like real portfolios. The customer portfolios are adjusted to the model portfolios at the press of a key. You can check and process the resulting order suggestions on-screen and then forward them to the order management system.

To support the investing process and enable subsequent portfolio rebalancing to be performed, securities baskets with percentage target weightings of securities can be defined and flexibly combined on the basis of individual portfolio characteristics to generate a corresponding model portfolio. Comparison with the real portfolio reveals the respective changes required under consideration of pending orders in an easily understandable format; this process additionally utilises pre-trade checks. Once the order proposals have been confirmed, these are entered in the integrated order book, and from there transferred to the order management system. Orders of the same type may be combined into a block order.

Numerous analyses of the current asset situation support the disposition tasks in the same way, for example intra-year review of a customer's tax situation or cash flow and maturity prognosis.

Portfolio control

The key tools for surveilling portfolios are risk analysis and performance measurement. The Portfolio Manager offers you various ways of doing the calculations, and they can be applied for any time period or time interval. The performance trend in the customer portfolio can be set in relation to a benchmark or model portfolio. On top of that, performance attribution enables detailed measurement and monitoring of the portfolio performance. It allows calculation of returns for nearly any segment such as, for example, asset classes, regions or currency classes and their comparison with a benchmark. So you can very quickly find out in which segments a good performance was achieved. You can also display allocation and selection effects as part of attribution.

Furthermore, good performance does not tell you much unless you are monitoring the associated risk. If you want to analyse risk, you can call up various risk analysis ratios in the Portfolio Manager. You can have volatility, Sharpe and Treynor ratio, beta factors, duration and value at risk (VaR). Because VaR is especially good at showing risk and is thus very popular, the Portfolio Manager can analyse both the overall portfolio and any portfolio segments from this standpoint. Hence, you can determine the estimated market loss in advance and counteract portfolio risks.

Functions

Control

Performance analysis

Risk analysis

Monitoring of investment targets

Quality control

Management information

Portfolio risk service

Alerting

Modification log

Reporting

More than 25 standard reports

Conforms to MiFID Settlement tax taken into consideration

Individually adjustable

Series reporting

Understandable report folders

Scheduled reporting

Document storage

Individually adjustable analyses are available to monitor and examine the data quality and data integrity. Furthermore, the performance of individual account managers can be displayed, showing, for instance, if a bench-

mark is exceeded or rendering a comparison of equity and assets.

With the latest version, the existing parametric models have been supplemented by advanced quantitative models based on Monte Carlo simulation, thus allowing even more professional risk assessment (VaR, CVaR) and management at portfolio level, something previously reserved for asset management. As a risk service, the new model is available as an add-on module for the Portfolio Manager. The high complexity associated with data supply and operation is managed by an Infront BPO model, which means that you are able to concentrate fully on portfolio management.

With the alerting function, you can monitor client portfolios or also aggregate key figures used to manage assets. The module is very flexible and provides almost unlimited ways of controlling the various aspects. In the event of deviations, you will be notified immediately. Examples of alerts are asset allocations, risk limits, loss thresholds, maturities, birthdays, capital modifications, and so on.

Professional reporting

Reporting is your display sign for your customers. You are looking for top quality, so to do justice to that, we have incorporated Crystal Reports™, the reporting software used across the world, into the Portfolio

Manager. This generates 25 and more standard reports from asset overview to the MiFID report fees and charges. However, the Portfolio Manager also offers you numerous ways of being able to adjust the reporting to your needs, either through us or independently using the Crystal Reports™ Designer (optional) and the MM-Talk interface.

The Portfolio Manager can generate the quarterly or half-yearly reporting entirely automatically so that you have as much time as possible for your actual work (scheduled reporting). The reports are printed either directly to a printer or exported in PDF format.

You can use the report folders to rapidly and flexibly combine all types of individual reports to generate an overall report with a uniform set of parameters and consistent page numbering. Report folders can be assigned to specific customers and given a defined reporting frequency. The system determines which reports are due and compiles them in PDF format at a keystroke. The PDFs can either be stored in the integrated document storage system or in an external archive.
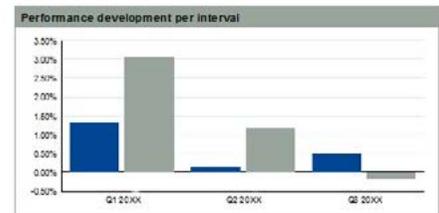
Risk contribution per investment instrument

short project run times by using standard software with predefined import interfaces and by being able to access our experienced project management experts.

CRM extension

The open architecture of the Portfolio Manager and its high capacity for integration via standard interfaces facilitates fast combination of portfolio management and customer relationship management. Using a Web service interface, elements such as client reports or asset status can be forwarded to your CRM system, whereby the conditions necessary for the networked interaction of sales, customer care and asset management are taken as a given.

About us

Infront offers a powerful combination of global market data, news, analytics and trading tools. With the recent acquisition of vwd Group, Infront's product coverage also includes data and feed solutions, solutions for portfolio management and advisory, regulatory compliance as well as publication and distribution solutions. Our combined 3,600 customers and over 90,000 professional users benefit from the highest level of expertise in regulation, private wealth, market data and the frictionless interaction of the diverse solutions and products covering their complete workflow.

More than 500 employees in 13 countries across Europe and South Africa apply their expertise to meet the challenges of our clients, ensuring they continuously receive the best solutions and services. Infront is listed on the Oslo Stock Exchange.

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Customised information distribution

Authorisations can be bundled into roles through the integrated user management and allocated to users. All settings and modifications in the authorisations are logged. This distributes information in customised mode, with users receiving only those functions that they need. Setting up zones can manage the visibility of customer portfolios in the various departments or branch offices, so that customer advisors never lose sight of their clients.

Integration Options

Portfolio Sync Interface

You can also migrate data sets from third-party systems such as depositories as required or in preset mode, in timely fashion. Load and post transaction data from your back-end system using the Portfolio Sync Interfaces (PSI) automatically into the Portfolio Manager, or place order instructions with a given depository directly out of the Portfolio Manager. You profit from