PortfolioOne

Investment Management System

The Foundational Layer of Financial Infrastructure

Investors require higher and more consistent returns, increased risk controls, lower fee structures and institutional quality operating platforms. Regulators require greater transparency and reporting. Market conditions require investment managers to implement more sophisticated strategies, including exchange-traded and OTC Derivatives, as well as crypto assets, in order to remain competitive. Asset managers need powerful, reliable technology to satisfy these diverse requirements. ***PortfolioOne*** *offers a single, consolidated, real-time platform for managing a broad range of asset classes from the front-to-back office, while facilitating regulatory transparency and increasing operational efficiency.*

Real-Time Pricing and Risk

View accurate, market-calibrated pricing and risk with full transparency into your portfolio while markets are moving and positions are changing. Our real-time application, P1 Live, offers a simplified yet powerful window into your current exposure and profit/loss from either your desktop or iOS-enabled mobile device.

Risk Management

Evaluate risk analytics such as derivative sensitivities, standardized and bespoke market shocks, and optional real-time Value at Risk (VaR). All components share a common analytic layer providing consistent results across all modules and reports.

Monitor mandate-specific risk limits and use our alerting module as an early-warning system to detect potential breaches.

Portfolio Management

Organize and track your portfolio in the most natural hierarchy – ***YOURS***. Our flexible tagging environment provides customizable attribution of all aspects of your portfolio both live and historically.

Customized Reporting

Our powerful report builder offers a combination of standard and customized data fields allowing you to tailor the platform to your firm's specific reporting requirements. Reports can be generated, scheduled, and delivered in PDF, CSV, or XLS formats.

Compliance

Facilitate regulatory compliance through a fully- linked security and position master with the power to transform portfolios to meet the requirements of Form PF, CPO-PQR, AIFMD Annex IV, and similar global regulatory filings.

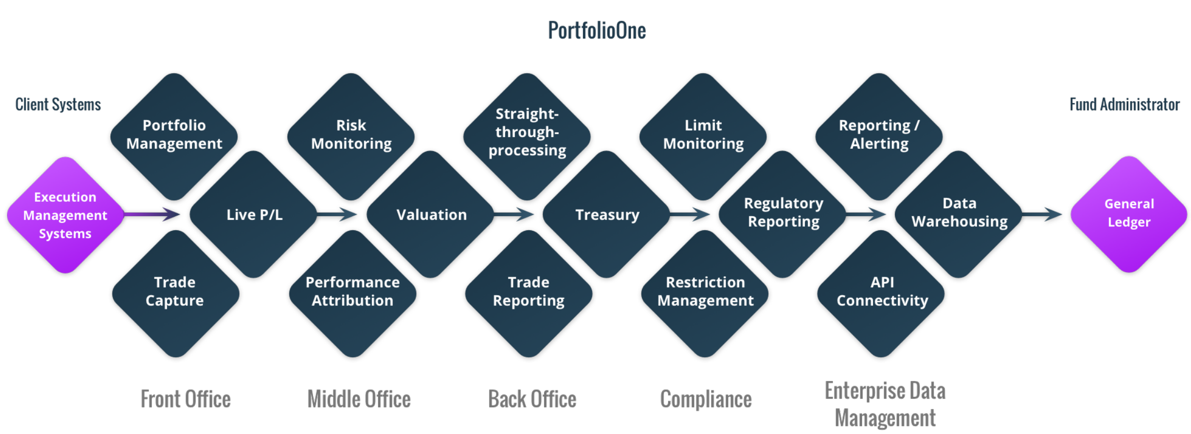
Manage Security or Issuer Ownership Thresholds, maintain multiple Restricted Trading Lists, and track speculative trading limits from a single platform.

Operational Efficiency

Significantly reduce labor involved in managing complex portfolios. Straight-through-Processing, a pre-populated Global Security Master, and simplified entry of bilateral transactions save time and money while reducing the likelihood of expensive operational errors.

Modular Scalability

Components can be licensed individually or collectively, providing a right-sized solution for your business while laying a foundation for future growth and continued operating success.



Front Office

Investment professionals require accurate, timely, and consolidated portfolio and analytic information in order to operate efficiently and maximize returns. Disconnected Front, Middle, and Back Office solutions, including the heavy reliance on Excel spreadsheets, introduce a lack of consistency and greatly increase the potential for error.

Key Product Features

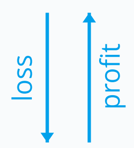
- Real-Time P/L (Listed + OTC)
- Mobile and Desktop Interfaces
- Real-Time Sensitivities
- Real-Time VaR and Vol
- Template-based OTC Trade Entry
- OMS/EMS Integration (FIX)
- Automated Trade Allocations
- Customized Portfolio Reporting
- Calibrated Curves and Surfaces

Portfolio Management

PortfolioOne provides an integrated front-to-back solution for Equity, Fixed Income, Liquid and Structured Credit, FX, Volatility, and Real Estate investments, eliminating error-prone data transformations and ensuring consistent, real-time reporting.

Scenario Analysis

PortfolioOne is deployed with standardized scenario definitions and can accommodate additional bespoke scenarios in support of both investment decision making and risk management.



Turn-Key Pricing and Risk

Standard pricing models and calibrated market data provide turn-key pricing and risk for both real-time and historical portfolios.

Flexible Tagging and Reporting

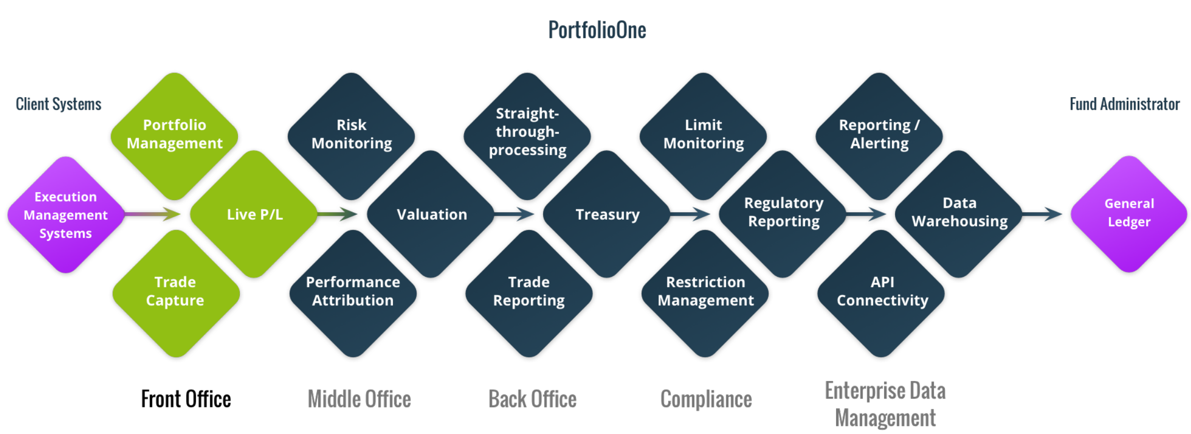
PortfolioOne can be customized and extended with an unlimited set of tags — allowing you to organize and enrich your portfolio and apply live and historical attribution of analytics such as P&L, Risk, and Commissions enhancing your ability to organize, visualize and analyze your strategies and positions.

Calculation Engine

PortfolioOne provides a robust framework for embedding custom calculations and complex rules in support of trade processing, risk management, alerting, and reporting.

Real-Time on your iPhone

PortfolioOne live is available on your iOS-based device, providing configurable real-time P&L, Risk, and Portfolio Management on-the-go.



Middle Office

Risk and performance measurement require accurate trade, security, position, and market data inputs in addition to integrated cross-asset-class models to ensure analytic consistency.

Key Product Features

- Historical Sensitivities
- Historical Daily VaR and Vol
- Standardized and Bespoke Stress Testing
- Fixed Income Accrual Calculation
- Custom Risk Limit Monitoring/Alerting
- Concentration Analysis
- Period-to-date P/L and Gross Returns
- Flash and Final P/L Generation
- Fund and PM Capital Management
- Historical Performance Attribution
- Tax Lot Generation

Security Master

Our industry-leading Global Security Master provides comprehensive, accurate, pre-populated terms and conditions for millions of globally traded assets, greatly reducing the likelihood of errors in Trade Entry, Compliance, P&L and Risk reporting.

Turn-Key Pricing and Risk

Standard pricing models and calibrated market data provide turn-key pricing and risk for both real-time and historical portfolios.

Market Scenarios

Our Scenario Definition Language empowers you to create bespoke portfolio shocks and analyze the impact at any level of your portfolio.

Alerts

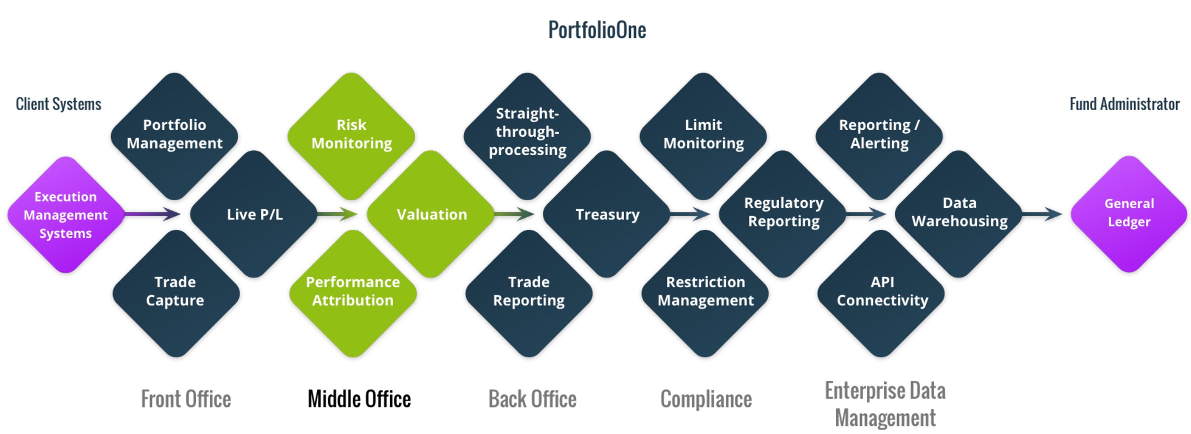
PortfolioOne Alerts provide configurable and proactive monitoring for mandate-based portfolio concentration limits, pricing thresholds, data inconsistencies, and more.

Accurate and Timely P&L Production

PortfolioOne provides a robust framework for embedding custom calculations and complex rules in support of trade processing, risk management, alerting, and reporting.

Analytics Management

Easily customize our standard market data objects, override market conventions and model inputs, and define your own pricing objects through our Analytics Management interface.



Back Office

Efficient Portfolio and Risk Management requires accurate and timely operational data -- including trade details, security terms and conditions, and both historical and live position information.

Key Product Features

- Straight-through-processing (STP)
- Middleware Integration
- Trade informs to PBs/FCMs and Administrators
- Free Cash/Margin Management
- Repo Financing Tool
- Automated Trade Allocations
- Automated Settlement Calculations
- Integrated ISDA CDS Calculator
- Acquisition Interest Calculation

Seamless Data Integration

PortfolioOne provides a fully-integrated, real-time experience between your Front, Middle, and Back Office, ensuring that error prone data transformations are eliminated and everyone has access to the most up-to-date information.

Accurate Reference Data

Our industry-leading Global Security Master provides you with accurate, pre-populated terms and conditions for millions of globally tradable securities, virtually eliminating the potential for transcription errors or stale security data.

Trade Allocations

Automate fund-level trade allocations with simple fixed percentage rules or complex position and NAV-based allocation strategies, while monitoring for non-standard trade allocations or position variances with our Alerting and Reporting modules.

Affirmation/Confirmation

Integration with industry-leading affirmation/ confirmation platforms provides operational efficiency and ensures T+0 accuracy across asset classes.

Automated Trade Capture

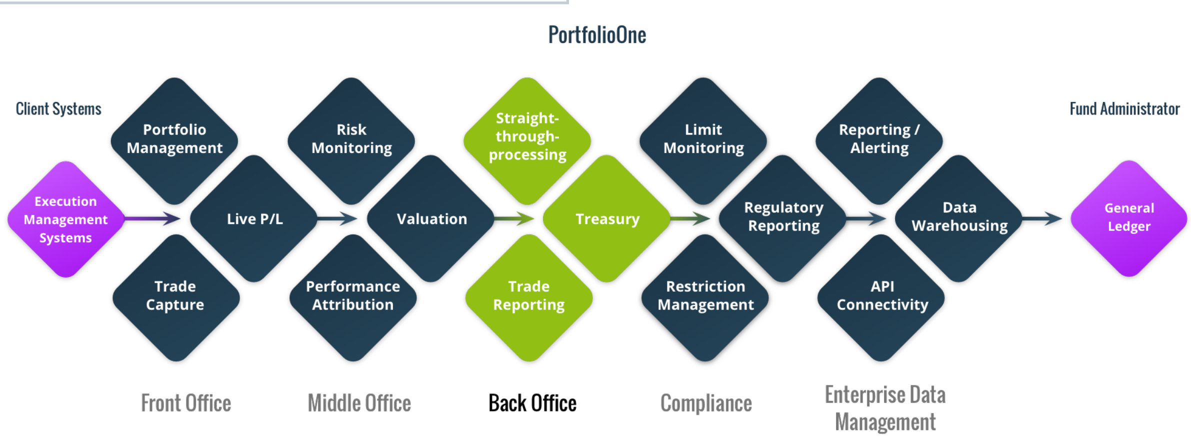
FIX Connectivity coupled with our Straight-Through-Processing engine creates an automated, cross-asset trade capture experience, improving operational efficiency while dramatically reducing the potential for error.

Alerting

PortfolioOne Alerting provides configurable and comprehensive data quality checks for topics such as pricing, reconciliation, and upcoming/ expired lifecycle events (e.g. option expirations, financing ladders), increasing operational efficiency and bolstering confidence in report quality across your firm.

Streamlined OTC Deal Entry

User configurable template-based trade entry makes booking complex OTC deals as quick and simple as booking a listed equity order. Automatic creation of underlying securities (when needed) means order booking is a one-step process.



Compliance

Compliance Monitoring and Reporting requires an accurate, timely, and consolidated view of position, trading, and exposure data across funds, portfolios, and asset classes simultaneously.

Key Product Features

- Restricted Trading List Management (Issuer + Security)
- Support for Form PF, CPO-PQR, AIFMD and MAS filings
- Futures Speculative Limit Monitoring
- Beneficial ownership reporting (US & UK)
- EMIR, MiFID, and MiFID II reporting
- European Short Sale Regulation
- UK Takeover Panel Reporting

Concentration Analysis

PortfolioOne provides a consolidated, cross-asset-class interface to view all investments by fund, portfolio manager, issuer, security type, country, region, and other attributes relevant to compliance management.

Security Master

Compliance features throughout the platform are powered by our industry-leading Global Security Master which provides accurate, pre-populated terms and conditions for millions of globally traded assets and their corresponding issuer relationships.

Restricted Trading List Clearance

Enable investment professionals to request trade approvals against multiple Restricted Trading Lists while maintaining a full historical record of inquiries and results.

Intelligent Trade Allocation

Automatically exclude funds from trade allocations due to jurisdictional requirements, mandate-based Restricted Trading Lists, or any other Compliance criteria.

Compliance Reporting

Streamline regulatory report generation and internal sign-off across Form PF, CPO-PQR, and AIFMD Annex IV with our out-of-the box templates and customizable interpretations, ensuring consistency across asset classes and reporting regimes.

Shareholder Disclosures

PortfolioOne generates consistent disclosure reporting across US and European regulations.

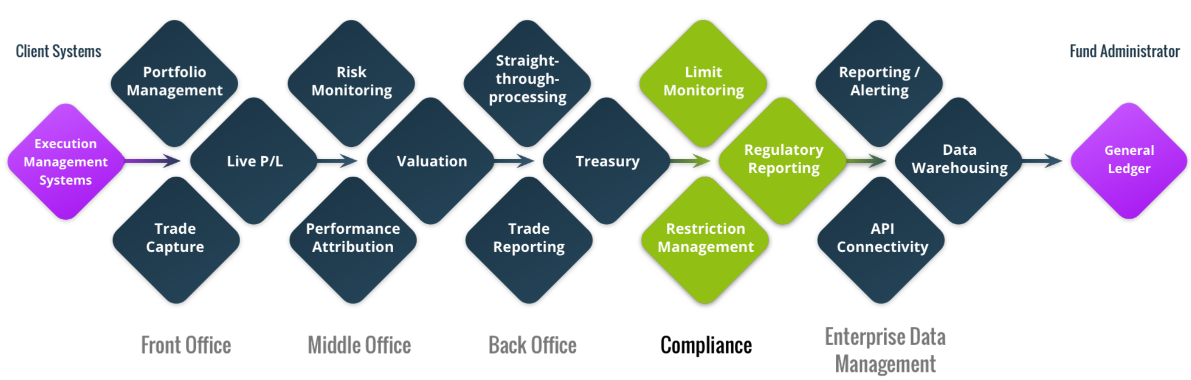
Alerts

Leverage Portfolio Alerting to proactively monitor trade activity, position concentrations, and other compliance mandates.

Audit Trails

Comprehensive audit trails are maintained for every data point throughout the platform, accurately attributing all actions to specific individuals.

PortfolioOne



Enterprise Data Management

Integrated and accurate portfolio data is critical to both internal and external reporting. Complex data cross-references and transformations across multiple front and back office systems dramatically increase the potential for error as well as labor involved in producing comprehensive reports.

Key Product Features

- Real-Time Portfolio Data Warehouse
- Powerful Multi-Asset Security Master
- Prepopulated Security Terms & Conditions
- Custom Calculation Engine (C# based)
- Proactive Operational, Risk & Compliance Alerting
- Scheduled & Ad hoc Reporting
- Extensible Data Model (Lookup Tables, Tags, Enumerations)
- Powerful Query Language & APIs
- Excel Add-In (P1XL)

Data Warehouse

PortfolioOne provides data warehouse and reporting functionality with both UI and API access to pivot position, trade, security, exposure, and performance/return data across your business.

Report Generation

Leverage our standardized reports or define and subscribe to your own customized reports from within the PortfolioOne platform.

Tagging and Customization

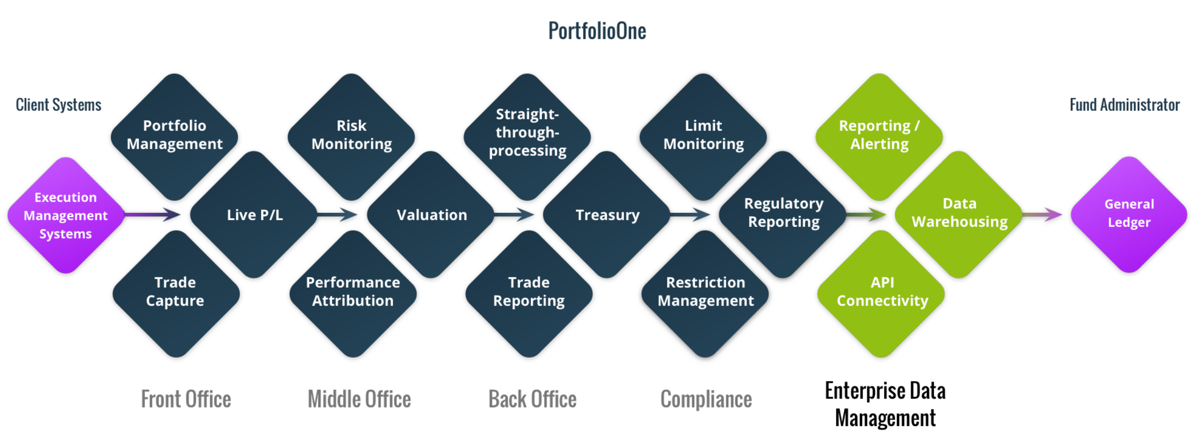
Embed simple or complex calculations and external data lookups with our integrated C# interpreter and extensible tagging environment.

Custom Alerts

Define bespoke PortfolioOne Alerts by leveraging our comprehensive data model and embedded C# interpreter to proactively identify data anomalies before they materialize in downstream reporting.

Data Interfaces

Interface with PortfolioOne through our Excel Add-In (P1XL), Web Services, or our custom query language, PQL.



Contact us today to establish, supplement, or reinvent your asset management infrastructure.

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