

## DATA AGGREGATION

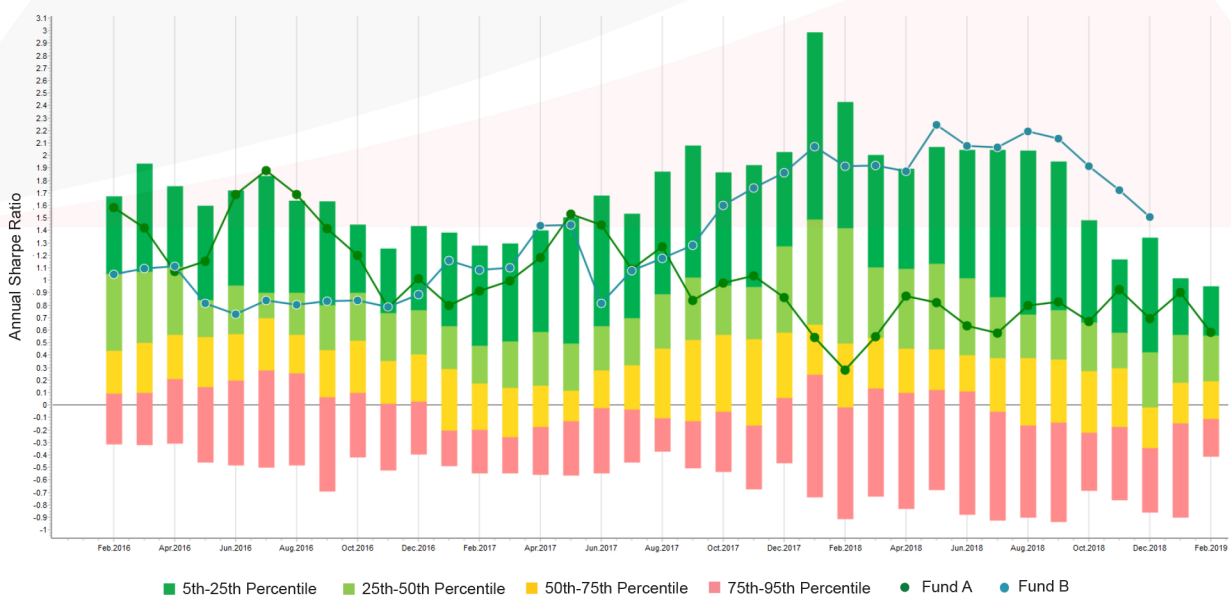
- **Customisation:** AlternativeSoft is the only analytical tool on the market that allows you to build and manage a universe with data easily imported from any source, including XML imports for in-house databases
- **Integration:** Import daily, weekly or monthly returns from data sources such as Bloomberg, Morningstar, HFR, Eurekahedge, HFM, Preqin, Barclayhedge and Albourne with all returns automatically downloaded and updated
- **Unification:** Unify your custom fund universe and share with your team, using AlternativeSoft as a data repository
- **Data Consultancy:** Impartial advice to help clients get access to the best data coverage for their requirements

## CLIENTS:

- Pension Funds
- Asset Managers
- Sovereign Wealth Funds
- Endowments & Foundations
- Family Offices
- Investment Advisors

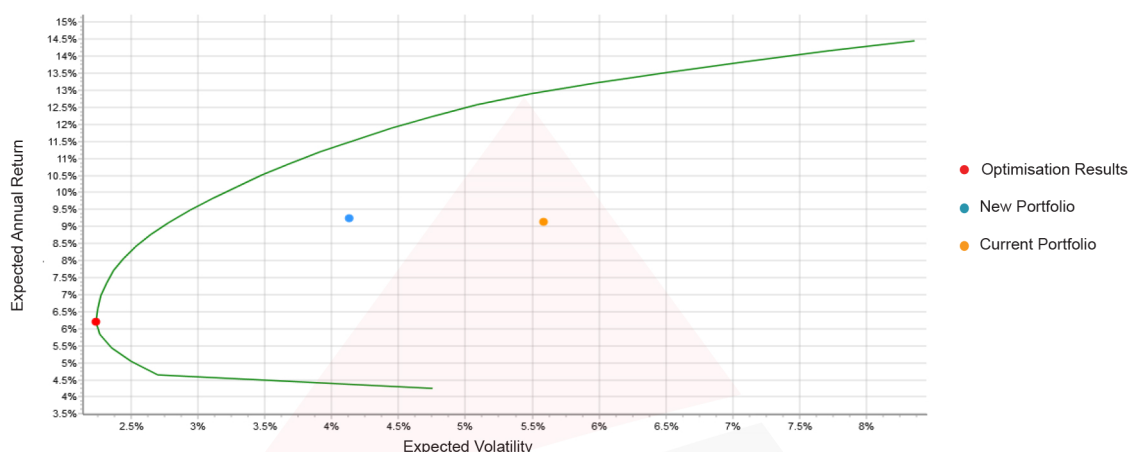
## ASSET SELECTION

- **Asset Search:** Screen and search your fund universe using any combination of over 3,000 qualitative and quantitative parameters
- **Peer Group:** Benchmark one fund with any combination of up to 10,000 peers including HFR, Eurekahedge and HFM index constituents as well as Morningstar category constituents
- **Exposures:** Dissect and analyse fund exposures, perform return attribution analysis and assess manager skill
- **Style Analysis:** Calculate sensitivity to market factors, understand which factors contribute to performance and evaluate manager style
- **Outperformance:** Rank and compare funds using outperformance, CUSUM ratio and conditional outperformance during extreme market conditions



## PORTFOLIO CONSTRUCTION

- **Manual Portfolio Construction:** Build and compare multiple portfolio allocations side-by-side to verify subscription and redemption decisions
- **Portfolio Optimisation:** Industry-leading portfolio optimisation using 10 different risk measures, including Mean Variance, MVAR, CVaR, Drawdown and Black Litterman
- **Stress Testing:** Prepare your portfolio for extreme market conditions by performing “what-if” scenario analysis



## PORTFOLIO MANAGEMENT

- **Performance:** Compute daily, weekly or monthly portfolio returns after management and performance fees
- **Liquidity:** Track and analyse portfolio liquidity, visualise next redemption dates and understand quickest vs. cheapest to liquidate
- **Attribution:** Examine return attribution to separate allocation, selection and interaction effects
- **Profitability:** Calculate P&L across an entire portfolio, then drill down by strategy, asset and time

## CUSTOMISED REPORTING

- **Excel API:** Flexible, easy to use and infinitely customisable with hundreds of proprietary functions available
- **Automated Reports:** Schedule and automate up to 100 reports at once
- **Templates:** Over 50 free templates provided covering fact sheets, portfolio reports, peer analysis, exposure analysis and stress testing



## CLIENT REFERENCES

“AlternativeSoft has a great portfolio optimisation facility, allowing us to segment our portfolios, create custom constraints and define our own risk parameters. The resulting risk-adjusted portfolios have been tested in the market and given us the desired results.”

Chief Investment Officer,  
Tavistock Wealth

“From statistical analysis on a single hedge fund, screening the investment universe, peer group analysis, FoHF portfolio construction to risk analysis and stress testing, AlternativeSoft is one of the most effective, intuitive, and efficient tools I have handled.”

Senior Fund Manager,  
BNP Capital Partners

“The AlternativeSoft platform is a intuitive application that is additive to our portfolio construction and risk monitoring processes. Further, the AlternativeSoft support team has been very helpful in supporting our implementation and ongoing use of the software.”

Head of Risk Management,  
Aberdeen Standard Investments