AlternativeSoft
Analytical Investment Solutions

ASSET SELECTION MODULE

DATABASE

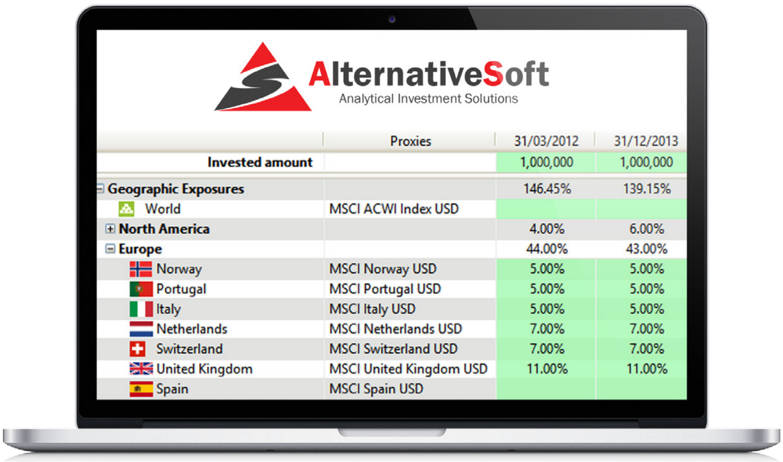
- Linked to all hedge funds databases, Morningstar, Backstop, Bloomberg, Albourne: **250'000 funds**.
- Ability to import from Excel or from your in-house database using XML.

FUND SELECTION

- **Hedge fund exposures** by countries, strategies, sectors, market caps.
- Hedge fund return outperformance versus its **exposures**.
- Search for the best funds among 250'000 funds.
- Search for good long only funds using outperformance and conditional outperformance.
- CRM with Word meeting notes.
- Fund risks and extreme risks.
- Peer Grouping.
- Separate fund manager's alpha from alternative betas.
- Track and verify fund styles and sensitivity to economic factors.

REPORTING

- **Excel API** for automated customized fund fact sheets.



	Proxies	31/03/2012	31/12/2013
Invested amount		1,000,000	1,000,000
Geographic Exposures		146.45%	139.15%
World	MSCI ACWI Index USD		
North America		4.00%	6.00%
Europe		44.00%	43.00%
Norway	MSCI Norway USD	5.00%	5.00%
Portugal	MSCI Portugal USD	5.00%	5.00%
Italy	MSCI Italy USD	5.00%	5.00%
Netherlands	MSCI Netherlands USD	7.00%	7.00%
Switzerland	MSCI Switzerland USD	7.00%	7.00%
United Kingdom	MSCI United Kingdom USD	11.00%	11.00%
Spain	MSCI Spain USD		

PORTFOLIO CONSTRUCTION MODULE

PORTFOLIO CONSTRUCTION

- Modified VaR, Conditional VaR, Max drawdown, Omega, Mean-Variance, Drawdown, Black- Litterman and Risk Parity optimization.
- Optimization techniques allow to construct portfolios with low probabilities of extreme negative returns by taking volatility, skewness and kurtosis into account.
- **What-if portfolio construction**: manually adjust portfolio assets with lowest / highest contribution to portfolio downside risk for purchase / redemption decisions.
- Measure portfolio risks and extreme risks.
- Stress test portfolios and funds against historical financial crises or increases in interest rates.

PORTFOLIO MANAGEMENT

- Buy and sell trades: compute daily, weekly or monthly portfolio returns after performance fees, currency hedging, intra-month buy/sell trades, holdbacks, gates, redemption periods & fees, notice period, soft & hard lockups, share classes, series, equalizations, cash flow forecasting, trades blotter.
- Return attribution analysis to separate allocation, selection and interaction effects, trades profits and losses.

REPORTING

- **Excel API** for automated customized funds' fact sheets.

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REFERENCES

ARDEN

Greg Strassberg - Head of Risk Management, Arden Asset Management

"The AlternativeSoft platform is an 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 on-going use of the software."

LYXOR

Lyxor Asset Management (Groupe Société Générale)

"Lyxor has utilized AlternativeSoft since January 2012. The software was selected on the basis of its rich quantitative features. The software has a user friendly interface which is complimented by highly qualified quantitative support from London."

BNP PARIBAS INVESTMENT PARTNERS

Giuliano Rajabally, CFA - Senior Fund Manager, BNP Capital Partners

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

Russell Investments

Rory Mcpherson, CFA - Senior Portfolio Analyst, Russell Investments

"AlternativeSoft provides a useful interface for returns based analysis across a broad range of asset classes. The tool is complemented by responsive and efficient support."

USS

Emily Porter - Portfolio Manager, Universities Superannuation Scheme

"AlternativeSoft is easy to use and a valuable tool for our fund of funds investment process. Ongoing support has been efficient and prompt."

RAMIUS

Vikas Kapoor - Managing Director, Head of Risk Management, Ramius Alternative Solutions LLC

"AlternativeSoft is a practical and user friendly tool used as part of our portfolio construction and risk management process. Their extensive support and responsiveness provides added value."

Raiffeisen Capital Management

Alexander Toth - Fund Manager - Multi Asset Strategies, Raiffeisen Capital Management

"AlternativeSoft provides a user-friendly, powerful tool for asset allocators that takes into account higher moments of distributions."

EDHEC-RISK Institute

François-Serge L'habitant, PhD - CIO, Kedge Capital, Professor of Finance, HEC Lausanne & EDHEC

"AlternativeSoft is the only company that provides serious quantitative solutions dedicated to serious hedge fund investing."

OUR CLIENTS

- Fund of hedge funds
- Pension funds
- Family offices
- Asset management companies
- Universities

WHY CHOOSE US?

- AlternativeSoft is a leader in fund selection and portfolio construction.
- Our software is easy to use.
- AlternativeSoft has the largest pension fund in the USA, UK and Switzerland as clients.

AWARDS

HEDGE FUNDS REVIEW
Service Provider Rankings 2015

Technology provider for risk management

RANKED #1

HEDGE FUNDS REVIEW
Service Provider Rankings 2014

Technology provider for risk management

RANKED #1

IHFA
2013
WINNER