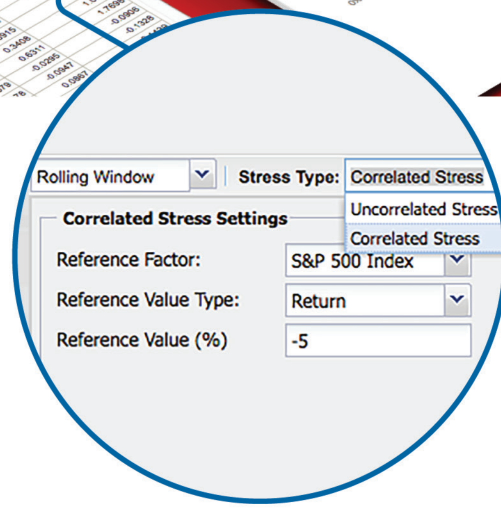
Better Risk Decisions

YOU HAVE A CLEAR CHOICE: INTEGRATE ROBUST RISK ANALYSIS INTO YOUR INVESTMENTS OR SURRENDER ADVANTAGES TO THOSE WHO DO.

StatPro Revolution Alpha

StatPro Revolution Alpha provides seamless and intuitive risk reporting including stress testing, historical scenarios, factor modeling, Monte Carlo and correlation analysis to simulate your portfolio's likely response to market events.



BENEFITS: STATPRO REVOLUTION ALPHA

Transparent

Bottom-up position risk analysis coupled with top-down attribution analysis provides complete risk transparency.

Reliable

Every day, we do the heavy lifting: data collection and cleaning, risk calculations, and report generation. We take care of the messy details so you don't have to.

Scalable

With over a thousand daily risk statistics, millions of correlations analyzing funds with tens of thousands of positions, your portfolio is in good hands.

Cloud-Based

We have been in the cloud since 1999 and have learned a thing or two about how to do it right. No shortcuts: one distributed system built in the cloud.

Rapid

Our "clients first" approach with our 70+ data interfaces allows us to bring clients to production in only four to six weeks.

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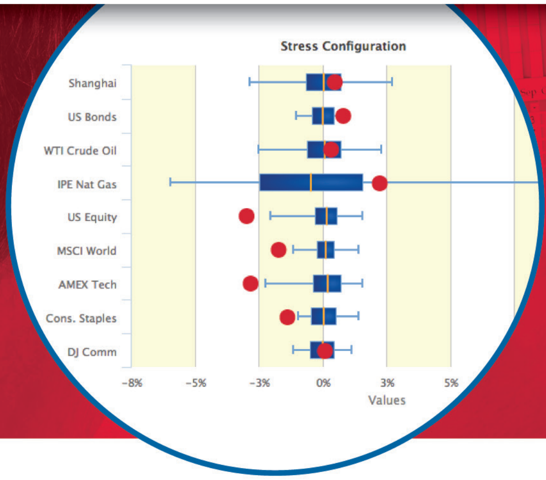

"The quintessential toolbox for risk management, especially valuable in challenging market environments."

Timothy Rudderow, President, Mount Lucas Management Corp.

FEATURES: STATPRO REVOLUTION ALPHA

FACTOR MODELS

- Tradable and interpretable factors
- Custom factor models for all sub-portfolios
- Identify hidden exposures
- Transparent goodness-of-fit measures

COMPREHENSIVE DATA MANAGEMENT

- Position and market data included in the service
- Full daily automated data collection and cleaning
- Over 70 feeds with administrators, primes and systems
- We do all of the data mapping

CUSTOM REPORTING

- Experienced professional report design team
- 'Board quality' reporting
- A-la-carte risk analyses arranged as desired
- Private (white) labeling

METHODOLOGIES

- Monte Carlo
- Historical simulation
- Variance-covariance
- Revaluation
- Factor modeling
- Yield curve shocks
- Credit stresses
- Multi-factor regressions

INTUITIVE USER INTERFACE

- User specific dashboarding
- Easy to interpret result formatting
- Intuitive layout and user interaction
- Instant, on-demand results

RISK TOOLS / FUNCTIONALITY

- Stress testing
- Historical scenario analysis
- Risk attribution analysis
- Exposure / sensitivity analysis
- Correlation analysis
- Liquidity Risk

SERVICES: STATPRO REVOLUTION ALPHA

Individual Fund Risk

Multi-asset class holdings based risk analysis with over a thousand distinct risk statistics calculated at every level of your portfolio's hierarchy: calculations by strategy, asset class, geography, custom tag, etc.

Risk Aggregation

Aggregation of fund risk through custom reporting hierarchies with drill-down to a user-specific authorized level. Holdings based, exposure based and returns based analyses are all supported within our consistent framework.

Institutional Reporting

Daily/monthly creation of high-quality consolidated risk reports in a variety of formats that are tailored to your needs: board reporting, investor reporting, and management reporting.

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