

# PORTFOLIO MANAGEMENT

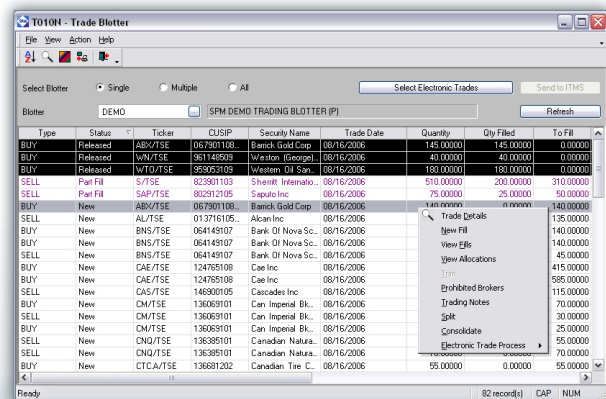
StatPro's Portfolio Management module is a *comprehensive suite* of front, middle and back office applications for portfolio management and investment accounting.

The Portfolio Management tool helps improve investment performance by streamlining and organizing daily workflow associated with equity, fixed income, fixed income derivatives and foreign exchange trading. The system uses an industry standard, scalable, relational database resulting in efficient real-time processing in an open environment. All applications are backed up by a flexible set of tools for creating customized reports or views of data and data interfaces.

## MODULE HIGHLIGHTS

- Single integrated database ensuring reduction of data entry errors
- Flexible and scalable design, easily adapting to meet changing industry or organization requirements
- Improved efficiency via seamless integration with the Securities Information Services and third-party interfaces
- Customized workflows and displayed audit trail
- Compliance and exposure monitored across organization
- Streamlined trade order management to minimize transaction costs

## SCREENSHOTS



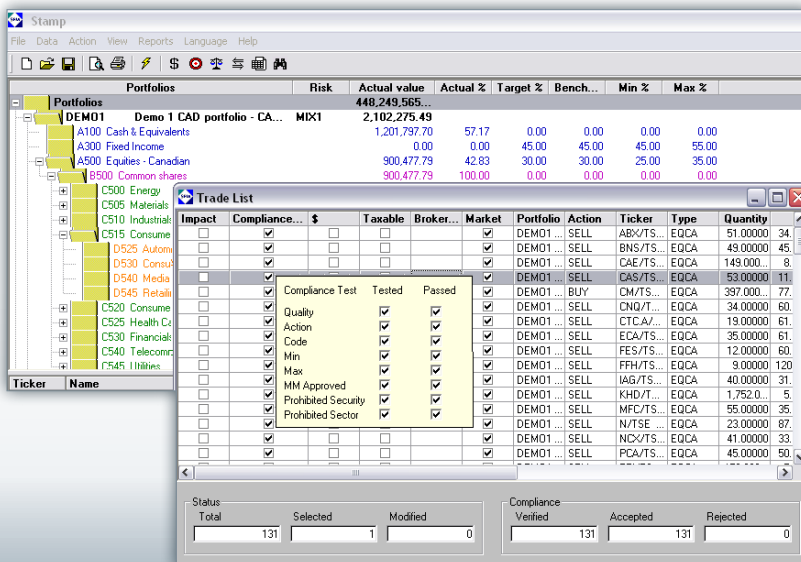
Type	Status	Ticker	CLISIP	Security Name	Trade Date	Quantity	Dty Filled	To Fill
BUY	Released	ABX/TSE	067201100	Bank of Montreal	08/16/2006	145.00000	145.00000	0.00000
BUY	Released	WMT/TSE	951459909	Walmart (Eaton)	08/16/2006	41.00000	41.00000	0.00000
BUY	Released	WTD/TSE	959063109	Western Oil Ser.	08/16/2006	180.00000	180.00000	0.00000
SELL	Part Fill	S/TSE	823901103	Shienfi Internatio.	08/16/2006	510.00000	200.00000	310.00000
SELL	Part Fill	SAP/TSE	802912105	Saputo Inc	08/16/2006	75.00000	25.00000	50.00000
BUY	New	ABP/TSE	067981100	Bank of Montreal	08/16/2006			140.00000
SELL	New	AL/TSE	013716105	Alcan Inc	08/16/2006			135.00000
BUY	New	BNS/TSE	064149107	Bank of Nova Sc.	08/16/2006			140.00000
BUY	New	BNS/TSE	064149107	Bank of Nova Sc.	08/16/2006			140.00000
SELL	New	BNS/TSE	064149107	Bank of Nova Sc.	08/16/2006			45.00000
BUY	New	CAE/TSE	124765108	Ca Inc	08/16/2006			415.00000
BUY	New	CAE/TSE	124765108	Ca Inc	08/16/2006			585.00000
SELL	New	CAS/TSE	146930105	Cascades Inc	08/16/2006			115.00000
BUY	New	CM/TSE	136069101	Can Imperial Bk.	08/16/2006			70.00000
SELL	New	CM/TSE	136069101	Can Imperial Bk.	08/16/2006			30.00000
BUY	New	CM/TSE	136069101	Can Imperial Bk.	08/16/2006			25.00000
SELL	New	CNQ/TSE	136395101	Canadian Natura.	08/16/2006			70.00000
SELL	New	CNQ/TSE	136395101	Canadian Natura.	08/16/2006			70.00000
BUY	New	CTC/A/TSE	136881202	Canadian Tire C.	08/16/2006	55.00000	0.00000	55.00000

Trade Order Management | Portfolio Modeling Session Details



## PORTFOLIO MANAGEMENT

Portfolio Management - a front office application that gives investment managers a *powerful analytical tool* to generate possible transactions and "what if" trade simulation scenarios.



Portfolios	Risk	Actual value	Actual %	Target %	Bench...	Min %	Max %
DEM01 Demo 1 CAD portfolio - CA...	MIX1	2,102,275.49	57.17	0.00	0.00	0.00	0.00
A100 Cash & Equivalents		1,201,797.70	0.00	45.00	45.00	45.00	55.00
A300 Fixed Income		0.00	42.83	30.00	30.00	25.00	35.00
A500 Equities - Canadian		900,477.79	100.00	0.00	0.00	0.00	0.00
B500 Common shares		900,477.79					

Impact	Compliance...	\$	Taxable	Broker...	Market	Portfolio	Action	Ticker	Type	Quantity
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	ABX/TS...	EQCA	51.00000 34
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	BNS/TS...	EQCA	49.00000 45
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	CAE/TS...	EQCA	149.000... 8
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	CAS/TS...	EQCA	53.00000 11
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	BUY	OM/TS...	EQCA	397.000... 77
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	ONG/TS...	EQCA	34.00000 60
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	CTC/A/...	EQCA	19.00000 61
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	ECA/TS...	EQCA	35.00000 61
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	FES/TS...	EQCA	12.00000 60
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	FFH/TS...	EQCA	9.00000 120
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	IAG/TS...	EQCA	40.00000 31
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	KHD/TS...	EQCA	1.752.0... 5
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	MFC/TS...	EQCA	55.00000 35
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	N/TSE ...	EQCA	23.00000 87
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	NCX/TS...	EQCA	41.00000 33
<input type="checkbox"/>	<input checked="" type="checkbox"/>		<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	DEM01 ...	SELL	PCA/TS...	EQCA	45.00000 50

Status	Selected	Modified
Total	131	0

Compliance	Verified	Accepted	Rejected
Total	131	131	0

### SCREENSHOTS

Trade Order Manager Trade Blotter

Portfolio Modeling Suggested Trade List with quick pre-trade compliance check tool-tip

### KEY FEATURES

#### Trade Processing/Order Entry

- Trade in any currency
- Unlimited multi-currency cash balances within each portfolio
- Monitor transactions based on either trade, contracted settlement, actual settlement date, record date, or effective date
- Customized confirmations
- Money market mask facility for faster processing of money market securities/trades
- Create complex corporate action templates

#### Securities and Valuation

- Provisions for sinking funds and extendable, retractable, and maturity schedules
- User-defined security types
- Multi-lingual
- Built-in standard financial industry calculations
- Private placement and obscure bond issues manually or matrix priced
- Facility to maintain two prices for each security

#### Accounting

- Track dealer and broker commission as each trade is processed
- On-line processing of future, pending, and settled trades
- Extensive accounting records and audit trails
- Accurate calculations for accrued interest, realized, and unrealized gains or losses
- Optional margin cash and/or margin variation for futures

