



PERFORMANCE MEASUREMENT

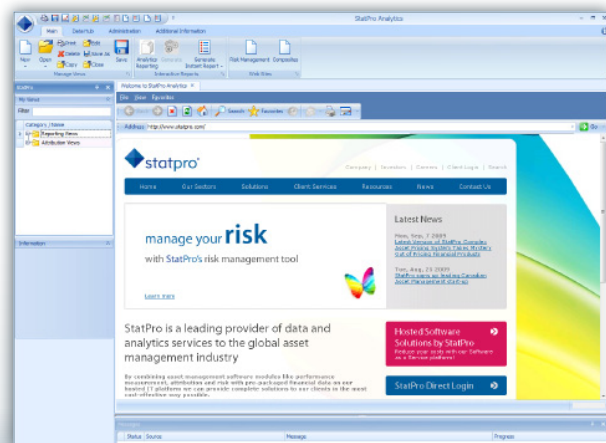
StatPro's Performance Measurement module enhances user experience while significantly *reducing the cost* of analyzing portfolio performance.

Now available in .NET technology, the Performance Measurement system allows the user to drill down into performance effects from portfolio through to security level. It provides managers and investors with key information on the investment decision making process. Due to the design flexibility and integrated models, the tool can decompose and analyze the investment process, thus providing real answers to both portfolio managers and investors.

MODULE HIGHLIGHTS

- Daily transaction-based performance analysis: The tool uses holdings and transaction data in order to calculate highly accurate returns
- Drill down easily on your performance: The flexibility of the new security classification system and tree structure allows you to drill down on your performance from portfolio to security with unlimited ability to aggregate by segment
- .NET innovative architecture: New architecture provides greater flexibility and usability
- Increase your production without increasing costs: The system enables quicker calculations, even on very large databases

SCREENSHOT



Analytics Platform Home Portal

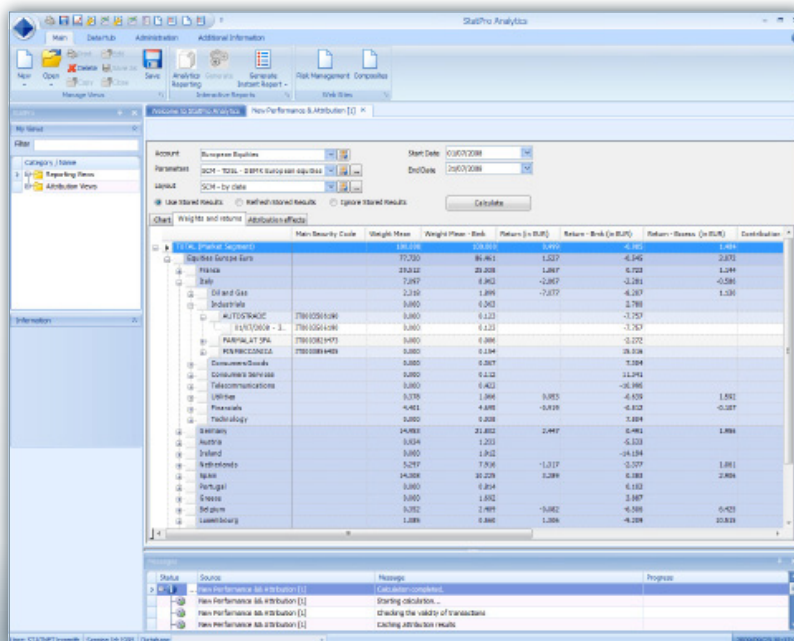




PERFORMANCE MEASUREMENT

StatPro's Performance Measurement module provides managers and investors with *key information* on the investment decision making process.

PERFORMANCE MEASUREMENT SCREENSHOT



Main Security Code	Weight Mean	Weight Mean - Risk	Return (in EUR)	Return - Risk (in EUR)	Return - Benchmark (in EUR)	Contribution
330300	77.700	80.463	1.337	-2.746	2.374	
330302	23.022	20.208	1.867	0.723	1.244	
330303	7.247	8.363	-2.817	-3.281	-0.586	
330304	2.126	1.894	-7.217	-4.267	1.256	
330305	3.880	0.243		3.788		
330306	3.880	0.233		-1.757		
330307	3.880	0.233		-1.757		
330308	3.880	0.244		-0.272		
330309	3.880	0.244		38.558		
330310	3.880	0.267		7.504		
330311	3.880	0.232		11.242		
330312	3.880	0.423		-46.966		
330313	3.378	1.366	3.383	-4.538	1.582	
330314	4.461	4.488	-9.819	-4.823	-0.587	
330315	0.000	0.000		3.884		
330316	14.983	21.812	2.447	0.461	1.884	
330317	3.834	1.213		-6.120		
330318	3.880	1.912		-49.134		
330319	5.287	7.316	-1.317	-3.077	1.881	
330320	14.308	10.229	3.289	6.180	2.884	
330321	3.880	0.244		6.183		
330322	3.880	1.832		3.187		
330323	3.382	2.481	-3.882	-4.588	5.421	
330324	1.289	0.246	1.289	-4.289	20.819	

Results Grid

NEW FEATURES

- New analytics user interface using the latest technologies
- Multi-level Fund of Fund analysis (transparency)
- New flexible trees: drill through results grid for all levels of analysis
- Multi-threaded engine design
- Powerful result storage
- SQL 2005 technology

KEY BENEFITS

The Performance Measurement tool will enhance the overall user experience:

- Improved Tree Structure creation and maintenance allows users unlimited levels of analysis and mix of attributes.
- Segment and security results combine to allow the user to obtain all analytical outputs in one place.
- Use of new technologies provides more detailed level of performance.

