

26%

STREAMLINE THE ANALYTICAL CAPACITY OF YOUR MANAGED PORTFOLIOS

MERCAP PORTFOLIO

Managing investment portfolios requires much more than simply recording transactions and accounting for them. Mercap Portfolio provides sophisticated performance reports and exposure results in addition to unique analytical tools -comparable to world class solutions- at a competitive price.

With flexibility to manage multiple portfolios offering individual and consolidated views, pre-trade operational limits control and investment policies, this solution offers great value to the Portfolio Manager.

It facilitates daily management by eliminating the need for complementary spreadsheets when making decisions, providing speed, traceability and processes security.

TOOLS FOR THE PORTFOLIO MANAGER

- ✓ Multiple valuation methods for portfolio analysis (MTM, Technical Valuation, , Curve Theoretical Analysis, Cost Amortizing Valuation by IRR)
- ✓ Operations and quotes by price or yield
- ✓ Time Weighted Return Calculation (Money Weighted Return soon)
- ✓ Realized and non-realized gain/losses.
- ✓ All financial instruments modeled homogeneously what give great functional scalability.
- ✓ Multiple fixed income structures: Zero Cupon, Bullets Bearing Bonds, Amortizing Bonds, PIKs, TIPs, Fix and Floating, Capital Adjustment, Callable Bonds, etc.
- ✓ Guarantees and Margins
- ✓ Investment policies and operational limits: Credit Risk, Multiple Portfolio Limits. Pre and Post-trade policies control.
- ✓ Value at Risk: Parametric RM, Historical and Montecarlo methods
- ✓ Stocks: Betas and CAPM
- ✓ Options: Theoretical valuation by Black & Scholes. Greek and Volatility Surfaces
- ✓ Internal Order Management
- ✓ Native Multi-Currency operation, valuation, results and accounting

DYNAMIC REPORTING

- Investment Policies
- Portfolio Valuation
- Historical Performance
- Portfolio Analysis
- Sensitivity Analysis



TOOLS FOR BACK-OFFICE AND REGULATORY COMPLIANCE

Policies and limits according to normative or internal criteria; control in agreement and confirmation with alerts; auditable detail for each executed control and resulting action

Insurance companies: Compliance and Normative Reports

Detailed valuation by instrument and account

Revaluation for difference between TIR and market

Comparative exposing of different valuation methods: MTM, Amortizing Cost, Technical, etc.

Operational and accounting separation of realized and non-realized results

Accounting of results: earned income, capital adjustment, result by price, result by variation of exchange rate (with opening by effect on capital and accumulated interest)

Valuation of fund shares value by price or by quantity (Money Market Funds)

Generic export interface of accounting entries

FINANCIAL INSTRUMENTS SCOPE

- ✓ **Fixed income:** Government and Municipal bonds Corporate Bonds, Comercial Papers, , Financial Trusts, etc.
- ✓ **Equities:** Stocks, ADRs, CDRs, ETFst
- ✓ **Derivatives:** Vanilla Options, , Futures, Forwards, Rate Interest Swaps, REPOs, Structured borrowings

UPCOMING UPDATES

- ✓ Full web version
- ✓ Lite version for production agents