



# 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 yield 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 limit control and investment policies, this solution offers great value to the Portfolio Manager.

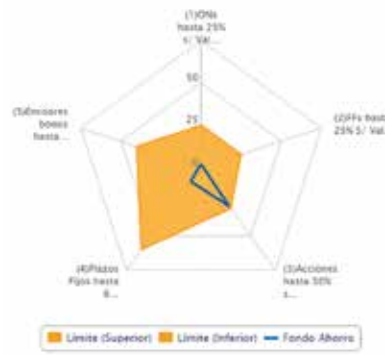
It facilitates daily management by eliminating the need for complementary forms when making decisions, providing speed, traceability and security to work flow.

## TOOLS FOR THE PORTFOLIO MANAGER

- ✓ Multiple valuation methods for portfolio analysis (Technical Valuation and MTM market prices, theoretical analysis, curves, TIR)
- ✓ Operations and quotes by price, % VN or yield
- ✓ Calculation of weighted return (Time Weighted Return)
- ✓ Results display (realized vs. non-realized)
- ✓ All financial instruments modeled homogeneously and analyzed fluidly
- ✓ Complex fixed income structures: Spot, Forward and TIR rate curves; curve valuation and scenario simulation
- ✓ Guarantees and margins
- ✓ Multi-currency operation, valuation, results calculation and accounting
- ✓ Investment policies and limits: Credit risk and pre and post-trade policies control; calculation of limits by Maturity Range
- ✓ Value at Risk: Parametric RM, Historical and Montecarlo
- ✓ Actions: Betas and CAPM
- ✓ Options: Theoretical valuation by Black & Scholes; Greek and Volatility Surfaces
- ✓ Internal Order Management
- ✓ Calculation of Share Value

## DYNAMIC REPORTING

- Investment policies
- Portfolio valuation
- Historical yield
- 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: normative interfaces with SSN.

Detailed revaluation by instrument and account.

Revaluation for difference between TIR and market.

Different entry models according to instrument sets (Ex: sovereign bonds, ONs, FF, securities with technical or market valuation, etc.).

Operational and Accounting Separation of realized results vs. non-realized.

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

Revaluation of fund shares value by quantity (Money Market Funds) or by Price.

Generic export interface of accounting entries (to txt)

## ADMINISTRATION INSTRUMENTS

- ✓ **Fixed income:** Public securities, negotiable obligations, financial trusts
- ✓ **Equities:** shares and certificates of deposit
- ✓ **Derivatives:** listed options, futures, Forwards, Swap, REPOs, Structured borrowings and credit lines
- ✓ Fixed terms, concessions and fixed term of securities, currencies and fund shares

## UPCOMING UPDATES

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