

# SLIB PORTFOLIO MANAGER

## GENERAL OVERVIEW

SLIB, who has been present for 20 years on Euronext and international stock markets, now provides its expertise to portfolio management professionals with its SLIB Portfolio Manager offer. The main aims of this offer are to provide innovative solutions to the daily problems of portfolio managers and to make transaction processing smoother to allow them to concentrate on management decisions, thereby optimising their commitments to their customers. SLIB Portfolio Manager meets the needs of **advisory management** (account counselling, private banking) and **discretionary management** (account under servicing agreement, industrialised management).

SLIB Portfolio Manager covers all portfolio management processes in STP: position analysis, simulations, re-balancing, compliance management, order processing and execution.

Fully open and interfaceable, SLIB Portfolio Manager can be linked to the back-office system and order book of your choice, including SLIB's OMS .



## BENEFITS

- Flexible, dynamic modelling to provide a true representation of your investment environments
- High added value functions to enable analysis of positions and gaps with the model, direct entry of orders, requests for automatic rebalancing
- STP management of orders coupled an OMS: the orders generated can be grouped to optimise trading costs
- Reports on performance, benchmarking and history over 5 years; incremental simulations with updating of security and cash positions
- Transaction traceability to comply with deontological rules
- Possibility of off-line use during the day to enable consultant mobility
- User-friendly graphic interface: multiple windowing, user-specific perspective configuration, use of tree-structures, drag and drop, control of one window by another
- The ASP mode offers an interesting alternative, from an economic viewpoint, as it helps you to help reduce your IT expenditure



## FUNCTIONS

### Integration of external flows

SLIB Portfolio Manager is an open tool, designed for easy integration of external data flows from your own information systems or from SLIB software (valuated accounting positions before/after corporate actions, the day's transactions, tax counters, third party databases and accounts, security and rate databases, order books).

### Reference system management

Intelligent management of references enables 'external' data from non-modifiable flows received by SLIB Portfolio Manager to be distinguished from automatically or manually transmitted 'private' data, which is specific to the tool.

### Security management

The security module manages access to the product: authorised profiles, passwords. Account information confidentiality is also guaranteed.

### Modelling

Flexible parameter setting enables the manager to define how to model his clients' portfolios. Up to 4 levels of consolidation are available.

- Securities grouping mode: asset classes
- Weight of each securities group: allocation grid
- Assignment of these grids to the various portfolios according to management modes

### Positions management

The accurate positions management is updated in real time. It takes into account:

- Initialisation from the daily flow of accounting positions after valuated corporate actions
- Integration of the daily flow of active orders after corporate action
- The day's orders and simulations, in STP
- Simulation modifications and deletions, in STP
- Order cancellations, in STP

Information on compliance in relation to the allocation grid and asset classes compared with the management model is calculated in real time on the basis of this position.

### Consultation / Analysis

Many consultations are available in the following categories:

- Access by account
- Access with account grouping
- Account compliance analysis
- Transversal position analysis
- Automatic reporting.

### Performance

The performance measurement module supplies a database storing the following information on a daily basis:

- Valuation at the beginning of the day
- Valuation at the end of the day
- Day's contributions and withdrawals
- Day's average credit managed
- Day's performance

The storage of the daily performance and these various figures enables the following information to be retrieved:

- Monthly, quarterly, semestrial, annual performance
- Performance between 2 dates
- Performance on groups of accounts (third party, portfolio manager, management target, etc.).

### Benchmarks

Benchmarks are virtual portfolios made up of securities or indexes. Daily performance is calculated on these benchmarks and compared with the performance of client portfolios with the same management profile.

### Order entry

The stages of an order entry are:

- Identification of the account(s) considered
- Entry of order characteristics
- Presentation of orders on the selected account(s): detail / overall
- Presentation of compliance information for the accounts after consideration of the proposed orders
- Adjustment of client orders, recalculation of overall orders and compliance information for the modified accounts
- Validation in order mode or in simulation mode

### Rebalancing

Rebalancing enables the portfolios to be readjusted on their allocation grids and management models by generating orders automatically. Rebalancing can be requested for a single account or for several accounts.

Automatic launch can be scheduled if a specific level (recorded in the allocation grid and models) is exceeded.

Rebalancing can be validated in simulation or order mode.

### Order book

The order book is supplied daily by a flow from the OMS that includes all remaining active and validated client orders. At the end of the day, the book is automatically supplied with the orders validated in the tool. If customer orders are grouped in a global order, a common reference is allocated to the client orders and the global order.

A permanent link is set up between the tool's order book and the OMS to enable:

- Transmission of order batches produced in STP.
- Receipt of acknowledgement of transmitted order batches.

The user can consult the orders or cancel the orders to be traded.

### Private compliance

Depending on the account and security criteria, compliance management enables: initial blockage of order placement and transaction recording, detection and later listing of accounts that fail to comply with the compliance. The following are taken into account:

- Regulatory compliance
- Management constraints (defined by the company)
- Individual constraints (defined by the client).

### Simulations / What-if's

Simulations are supplied during the day when the portfolio manager chooses to record a simulation instead of an order on the basis of an order entry or rebalancing. The presentation is exactly the same as that of the orders with compilation of batches, groups, client orders and grouped orders.

The simulations are used to update the real time positions managed. Compliance data is recalculated. The user can stack several simulations in the same day, in which case a list is managed between simulations.

The user can:

- consult
- modify
- delete
- and validate simulations.

### Reporting

This tool enables publication of the management report covering:

- the overall account balance
- portfolio details
- a breakdown according to the associated allocation grid
- the last transactions recorded
- a performance comparison with different indicators selected