

# Portfolio Master

## End-to-End Full Asset Class Portfolio, Order, and Risk Management Solution in a Single Application

Portfolio risk management can help fund managers control exposure and inoculate their portfolio against adverse market conditions to protect carefully earned alpha. Also, actionable, up-to-date risk information can offer fund managers a competitive edge in volatile markets. With Portfolio Master, firms can manage risk — eliminating the need to integrate and manage risk management tools outside your OMS and PMS systems. This powerful combination of portfolio, order, and risk management with extensive reporting allows your firm to manage the full trade lifecycle in a single application.

### Advanced Institutional Solution

**Portfolio Master is a full asset class portfolio, order, and risk management solution with firm-wide reporting that can help drive better decision making across traders, risk managers, and portfolio managers.**

### Broadridge's Robust Functionality

#### Trading and Order Management Features:

- Comprehensive security coverage including equities, fixed income, FX, futures, and options, ABS/MBS and a wide range of OTC instruments (e.g., CDS, CDX, TRS, IRS, Variance Swaps, etc.)
- Flexible trade modeling and rebalancing for order generation
- Complete electronic trading and order routing solution with FIX connectivity to executing brokers, trade algorithms, and industry-leading EMS's platforms
- Real-time position and P&L viewer with seamless integration to real-time market data feeds
- Integrated pre- and post-trade compliance tools including real-time alerts, customizable rules, and full audit reporting for firm-wide compliance management
- Dynamic connectivity with prime brokers to identify short availability and locates in real-time, with complete borrow fee and rebates tracking
- Fully integrated model library for real-time OTC valuation, sensitivity analysis, and fixed income analytics
- Historical as-of-reporting (i.e., DTD, MTD, QTD, YTD, or custom periods)
- NAV analysis, calculating, shadow accounting, and reporting

Order Management	Risk Management	Portfolio Management
<ul style="list-style-type: none"> <li>→ Multi-asset class decision support</li> <li>→ Portfolio modeling, rebalancing and order entry</li> <li>→ Real-time market data and P/L</li> <li>→ Pre- and post-trade compliance</li> <li>→ Trade execution and order routing</li> <li>→ Automated trade allocation</li> <li>→ Counterparty notification</li> <li>→ Trade day reporting</li> <li>→ Customizable pricing rules</li> </ul>	<ul style="list-style-type: none"> <li>→ Deterministic, historical and predictive Scenario Analysis</li> <li>→ Historical value at risk</li> <li>→ Real-time sensitivities at security, position, and aggregate levels</li> <li>→ Simulated trades</li> <li>→ Coming Soon:                             <ul style="list-style-type: none"> <li>– Monte Carlo VaR</li> <li>– Suggested hedges</li> <li>– Trader grids</li> </ul> </li> </ul>	<ul style="list-style-type: none"> <li>→ Historical shadow of counterparties</li> <li>→ Counterparty reconciliation and settlement notification</li> <li>→ Non-trade activity tracking (reorgs, cash movements, fees, and expense management)</li> <li>→ Historical portfolio activity maintenance</li> <li>→ Historical "as-of" reporting (Date-to-date, MTD, QTD, and YTD)</li> <li>→ NAV and light accounting</li> <li>→ Real-time OTC valuation</li> </ul>

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## ASSET CLASS COVERAGE

### Securities:

- Equities
- Options
- Futures
- FX
- Forwards
- Commodities
- Bonds
- MBS/ABS
- Repos
- Convertible Bonds
- Bond Sovereign

### Derivatives:

- CDS/CDX/LCDS
- TRS/CFDs
- Interest Rate Swaps
- Variance Swaps
- Swaps
- OTC Options
- And More....

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## INTEGRATED PARTNERS

- Bloomberg
- Thomson Reuters
- Interactive Data
- Numerix
- Markit
- Monis
- FT Labs
- RiskMetrics
- And More...

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## Global Support and Service Model

Our global data centers and offices allow us to support clients in North America, Europe, and Asia with 24/7 support. We employ highly experienced data professionals positioned globally within their respective markets and expertise.

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## Risk Management Features:

- **Scenario Analysis**
  - View impact of scenarios on any set of positions, portfolios, and statistics
  - Compare the impact of scenarios on actual and model portfolio positions
  - **Deterministic:** view the impact of user defined changes to the current market environment (including prices, currency rates, yield curves, and volatility surfaces)
  - **Historical:** view the impact of historical scenarios on current market environment
  - **Predictive:** user defines shifts in core market variables and Risk Engine propagates to the market environment via multi-linear regression
- **Value-at-Risk**
  - Calculate VaR intraday (including marginal, incremental, component, and conditional)
  - Calculations performed on any set of positions or portfolios
- **Sensitivity Analysis**
  - Interest Rate sensitivity analysis is a matrix representing the aggregate sensitivity of any portfolio to each tenor point on each yield curve
  - User can identify concentrations of IR risk and focus on neutralizing (or exploiting) such concentrations
- **Integration and Automation**
  - Update viewed results in real-time as quantities change
  - New securities and trades automatically swept to Risk Engine
  - Historical Market Data provided by Broadridge
  - Dedicated Risk Engine resources are separate from other

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## Portfolio Management Features:

- Automated security terms and conditions setup and maintenance
- Cash management and inception-to-date record keeping
- Automated corporate action processing
- Electronic two-way trade communication to counterparties via Tradelink
- Automated trade and position reconciliation with counterparties, prime brokers, and administrators
- Comprehensive fee and expense management

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## Firm-Wide Management and Client Reporting

Our application is a firm-wide risk, order, and portfolio management solution with extensive reporting that can drive better decision making across your enterprise. Reporting features include:

- Broad library of portfolio, risk, operational, and financial reports
- Integrated report designer for modifying existing reports or creating custom reports
- Automated report generation and distribution
- Online data analysis tools with current and historical data views, dynamic drilldown, and custom grouping, filtering, and calculations
- Web-based reporting and portal integration

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## About Broadridge

Broadridge is the leading provider of next generation investment management solutions addressing the real-time, front-to-back office needs of hedge funds, asset managers, fund administrators, and prime brokers. Our multi-asset class solutions help simplify the management of complex instruments and strategies, improve operational efficiencies, and help lower the costs of managing multi-prime hedge funds.

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## Why Broadridge?

- Exclusive focus on financial services
- Service 8 out of the top 10 banks
- A trusted, neutral partner — Broadridge does not execute, custody, finance, or serve as an administrator nor act as a data provider
- Experience across all financial services constituencies and segments
- Global presence



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