



AM-DIS

DELIVERS GIPS COMPLIANCE REPORTS



HIGHLIGHTS



- Implementation by experts in GIPS rules
- Connected to portfolio fair value
- Functionality to manage movement and events in composite
- Wide range of standard GIPS compliance reports
- Integrated solution which allows to go further in asset management by quickly and cheaply adding other AM-DIS modules

KEY FEATURES

Assets Under Management

For 30/04/2018

Firm	AMINDIS					
Currency	USD					
Composite Strategy	Composite	Portfolio	Ending Market Value in Portfolio Currency	Exchange Rate	Ending Net Assets in Reporting Currency	
Small Cap Value	Small Cap Value Composite	Portfolio 1	USD 22,553,997	1.00	22,553,997	
Small Cap Value	Small Cap Value Composite	Portfolio 2	USD 205,492,419	1.00	205,492,419	
Small Cap Value	Small Cap Value Composite	Portfolio 3	USD 66,358,076	1.00	66,358,076	
Small Cap Value	Small Cap Value Composite	Portfolio 4	USD 30,741,774	1.00	30,741,774	
Small Cap Value	Small Cap Value Composite	Portfolio 5	USD 4,397,271	1.00	4,397,271	
Small Cap Value	Small Cap Value Composite	Portfolio 6	USD 10,957,888	1.00	10,957,888	
Small Cap Value	Small Cap Value Composite	Portfolio 7	USD 2,221,519	1.00	2,221,519	
	Total		1,049,870,741		1,049,870,741	
Large Cap Value	Large Cap Value Composite	Portfolio 11	USD 137,608,149	1.00	137,608,149	
Large Cap Value	Large Cap Value Composite	Portfolio 12	USD 110,310,282	1.00	110,310,282	
Large Cap Value	Large Cap Value Composite	Portfolio 13	USD 95,597,602	1.00	95,597,602	
Large Cap Value	Large Cap Value Composite	Portfolio 14	USD 6,508,832	1.00	6,508,832	
	Total		384,661,849		384,661,849	
Total			2,811,567,259		2,811,567,259	

Definition of **firm(s)**

Definition of **composites**

Movement of portfolios to composites

Recording of entries, exits, creation and end of portfolios

Managing events for the Audit

Trail reports

Recording of the necessary portfolio data in order to generate GIPS, UKIPS and AIMR-PPS **compliant reporting**:

Composite market value

Amount, value and percentage of composites in the firm

Average, median, min, max and standard deviation (simple and weighted) of the returns, the value and Sharpe ratio of the composites

Composite interquartile analysis of the firm based on:

- size (market value)
- returns
- standard deviation
- Sharpe ratio

Composite Return Summary

Total Returns (%) for Periods Ending: 31/08/2018

Composite	All Cap Value Composite	
Inception Date	31/12/2015	
Reporting Currency	USD	
Return Type	Net of fees	
Benchmark (%)	Value Total Return	100.00

	Month	Last 3 Months	Year to Date	One Year	Cumulative Return				
					Two Years	Three Years	Four Years	Five Years	Since Inception
Composite				-8.26	2.86				24.17
Primary Benchmark	-5.87	-7.44	-6.19	-3.60	19.45				40.28
Value Added	5.87	7.44	6.19	-4.66	-16.60				-16.11
Volatility (Composite)				10.05	11.29				12.29
Volatility (Benchmark)				9.81	9.69				10.19
Tracking Error				5.37	5.15				5.66
Information Ratio				-0.87	-1.53				-0.90

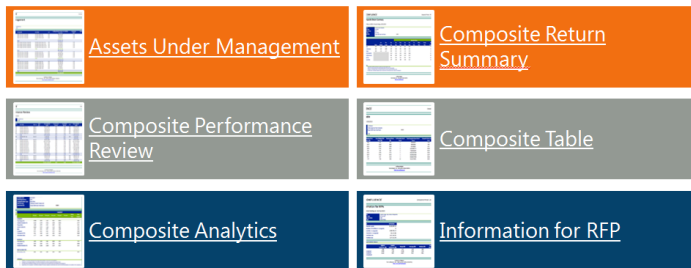
GIPS COMPLIANCE REPORTS



- Wide range of standard GIPS compliance reports
- Reporting tool to define unlimited customized reports
- Selection of output type : Word, Excel, PDF, BI
- Link with external files to insert useful commentaries or related notes
- Archiving reports
- Automation and industrialization of report production

KEY FEATURES

Catalogue of GIPS Compliance Standard Reports



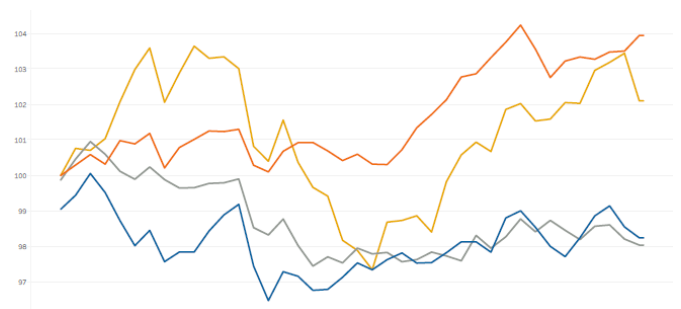
Standard Composite Analysis Reports available in several versions (with or without benchmark; Gross or Net Cumul):

- Assets Under Management
- Composite Performance Review
- Composite Analytics
- Composite Return Summary
- Composite Table
- Information for RFP

Standard Composite Management Reports available in several versions (Gross or Net Cumul):

- Composite Composition
- Master Composite Listing
- Composite In-Out Flows
- Event Portfolio Listing

Unlimited Customized Reports with the choice of the calculation period, frequency, functions and visual presentation



INTEGRATED SOLUTION



- Flexible integrated solution
- Wide range of functions
- Exception-based automation

KEY FEATURES

Compare composites (as well as portfolios within a composite) to one or several benchmarks

Associate one or several benchmarks to a composite

Express the difference and relative expression of the standard return, risk and performance functions

Analyze the linear regression among the composites (and the portfolios)

Alpha, Jensen Alpha (assessment and trust intervals)

Beta, Bull and Bear Beta (assessment and trust intervals)

Treynor's ratio, Tracking error, Information ratio

Relative returns evolution analysis of risk and performance

Maximum loss (negative return series having led to the maximum loss during the analysed period)

Maximum gain

Drawdown (negative return series), growth (positive return series) and recovery (necessary time period to compensate for one or several drawdowns)

Triangle-shaped return analysis (difference or relative) of composites (or portfolios)

Rolling analysis of functions like return, risk and performance

Composite (or composites' portfolios) performance attribution analysis against benchmark

Simple Method (Policy and Selection)

Policy can be chosen from: currency, sector, rating, etc.

