



Upgrade to PerTrac RiskPlus Puts Investors in Control of Portfolio Risk Assessment

RiskPlus 2.0 Enables Customized Risk Models and Stress Scenarios

NEW YORK – June 18, 2012 – [PerTrac](#), the leading provider of analytics, reporting and communications software for investment professionals, today announced the release of [RiskPlus](#) 2.0, an upgrade to its award-winning application for managing portfolio risk. Built in partnership with [FinAnalytica](#), the leading provider of multi-asset class predictive performance analytics solutions to investment managers, RiskPlus 2.0 provides portfolio managers, risk analysts and chief investment officers the flexibility to customize factor models and stress tests to better evaluate the risks associated with increased market volatility.

“Using PerTrac RiskPlus has allowed us to identify risks in our portfolio and be smarter about the funds we invest in and the strategies we employ. Fat-tailed statistics and risk budgeting help us separate downside risk from upside potential and learn which funds are contributing to our returns and our risk. This newest release greatly enhances our ability to tailor our analysis to the most important factors and scenarios that could affect our portfolio,” said Derek Drummond of the State of Wisconsin Investment Board.

“In today’s volatile markets, risk management understandably tops the list of investors’ concerns. It’s important that clients are able to model and test their predictions of future scenarios in order to understand the consequences of different asset allocation strategies,” said Brendan Dolan, President of PerTrac.

RiskPlus 2.0 enhances the previous version in four key respects:

- RiskPlus now allows investors to create “custom factor models” from a list of 170 global factors. Investors can build models more closely aligned with their investment strategy either by editing any of the seven, pre-built models or by selecting a new set of factors;
- Investors can now create user-defined stress test scenarios. This new feature allows risk managers to shock a specific factor. For example, an investor could test how their funds, strategies or portfolio values would be impacted by a 20% drop in the S&P 500 Index;
- In addition to providing historical stress tests over 11 known historical events such as Black Monday, the Asian Crisis or the Crash of 2008, RiskPlus now allows investors to define their own stress test periods. As future “extreme events” are inevitable, investors need the flexibility to set their own date horizons;
- RiskPlus reports have been expanded to include Expected Tail Return (ETR), which separately measures the potential for large upside gains. This, combined with Expected Tail Loss (ETL), offers a powerful tool for assessing the risk and reward impact of potential portfolio changes.

“Our aim is to provide investors with easy-to-use, cost effective risk management solutions focused on a more accurate view of both tail risk and tail return. RiskPlus demonstrates a client-driven evolution in the key areas where CROs and CIOs specifically want to leverage the platform for anticipating their future risk and evaluating opportunities that increase risk-adjusted returns,” said David Merrill, CEO of FinAnalytica.

About PerTrac

PerTrac provides software solutions for investment professionals at the fund-level of investing, including pensions, family offices, hedge funds, long-only managers, endowments, sovereign wealth funds, funds of hedge funds and industry service providers. More than 1,400 organizations in 50 countries rely on PerTrac software solutions to help them maximize returns, reduce risk and operate more efficiently. Founded in 1996, PerTrac is headquartered in New York with offices in London, Hong Kong, Tokyo, Reno, and Memphis. For additional information on the full suite of PerTrac software solutions, please visit www.pertrac.com .



About FinAnalytica

FinAnalytica delivers multi-asset class, predictive performance analytics solutions to investment managers. Supporting quantitative analysts, risk and portfolio managers, our combined methodology and framework optimizes full portfolio return potential and mitigates market risk. Deployed by leading asset managers, hedge funds and institutional investors, FinAnalytica's award winning Cognito analytics outperforms all current generation platforms through patented fat-tailed technology that is flexible, precise and transparent. For further information, please visit www.finanalytica.com.

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