



PerTrac Updates Its Guide to Using Investment Statistics

New Edition Includes Portfolio Construction & Optimization and Return Simulation

New York, NY— September 4, 2012 — [PerTrac](#), the world's leading provider of analytics, reporting and communications software for investment professionals, today announced that it has updated its popular reference toolkit, *Investment Statistics: A Reference Guide*, to include more detail on the math and techniques used to construct, optimize and simulate the returns of portfolios of investment funds. Like prior versions, this comprehensive resource discusses in clear and succinct language how to use key investment metrics to evaluate fund performance and analyze risk.

The new additions to the guide were added to help investors including funds of funds, family offices, pensions, sovereign wealth funds, endowments and other institutional investors manage their portfolios of hedge funds and other actively managed investments. Topics covered include how to build a diversified fund portfolio that mitigates manager risk, how to optimize allocations using efficient frontiers, and value-at-risk (VaR) analysis using Monte Carlo simulations.

Intended for investment professionals, sophisticated individual investors, students and members of the financial press, PerTrac's latest version of *Investment Statistics: A Reference Guide* includes step by step reviews of:

- How to leverage financial statistics to put historical performance in context
- How to incorporate investment risk statistics into asset allocation strategies
- How to conduct peer group analysis and use it in fund searches
- Fat-tail risk analysis, risk budgeting, factor analysis and historical stress testing
- And much more...

"In today's volatile markets, it's as important as ever that investors make smart asset allocation decisions that optimize their portfolio and generate acceptable levels of risk," said Jed Alpert, Managing Director of Global Marketing at PerTrac. "*Investment Statistics: A Reference Guide* continues to equip investors with the essential – as well as the advanced - financial analysis tools they demand for investment management," he added.

Free downloads of PerTrac's *Investment Statistics: A Reference Guide* can be obtained from PerTrac by clicking [here](#).

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 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.

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