PORTFOLIO MANAGMENT

IMAGINE institutional-grade portfolio management with access to real-time P&L tracking, anywhere, anytime, coupled with customizable cash management.

When markets are moving, the ability to monitor P&L in real-time is a valuable advantage.

Imagine's clients enjoy the flexibility of accessing their full P&L history or breaking it down into discrete components, including realized, unrealized, interest income, fees and commissions for multiple periods and configurable historical dates.

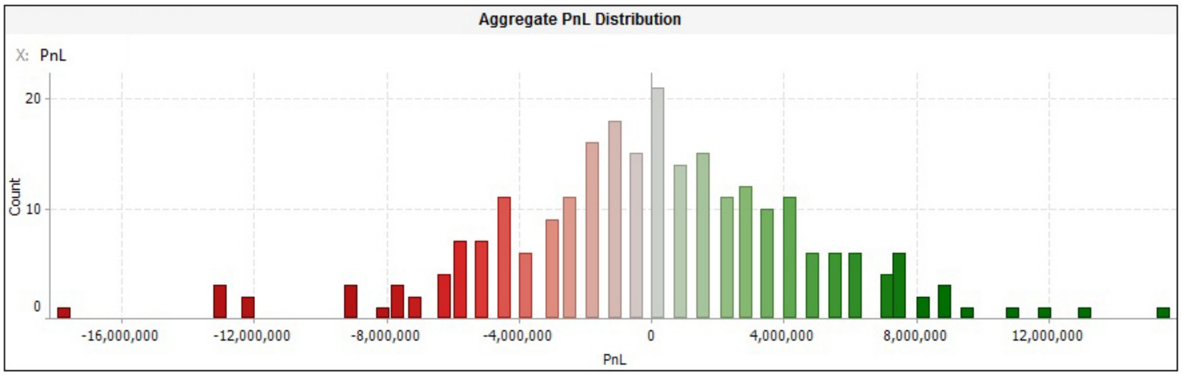
The Imagine platform provides access to all major asset classes including equities, equity derivatives, foreign exchange, commodities, fixed income, credits, swaps and exotics. Users can manage all trading strategies including equity long/short, volatility/dispersion, convertible, statistical and fixed-income arbitrage, and global macro.

Create Custom Portfolio Views

Imagine's customizable "view-by" rules give users the ability to define their own views and reports for custom analysis. For example, data can be aggregated to examine P&L, risk and exposures in a variety of ways including by sector, strategy, counterparty, etc.

Imagine users also have the flexibility to see cash balances at defined levels of aggregation – and to create dedicated middle-office views. Imagine's powerful data visualization tools display in-depth portfolio analyses, such as intra-day heat maps for P&L and liquidity exposures.

The Market Moves in Real Time... Shouldn't You?



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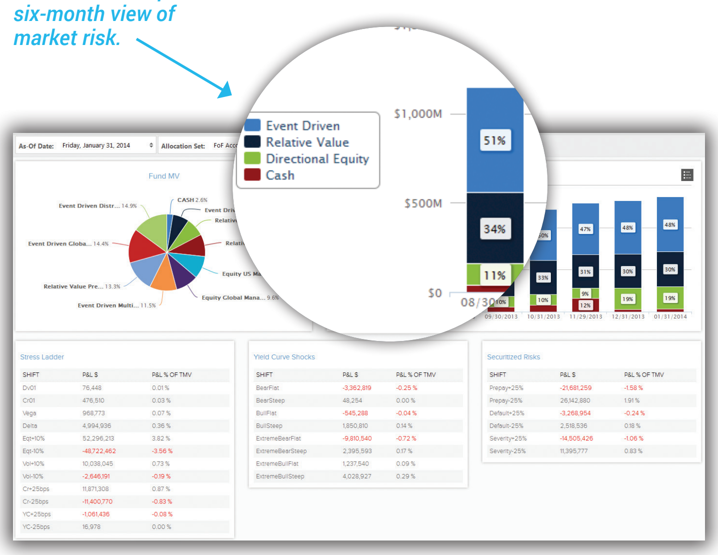
View, Track and Manage Cash in Real Time

Imagine users can view their portfolio cash balances in real time, which provides the ability to track and manage cash to meet business needs. Cash flows can be reconciled and investigated via the Cash Activity Viewer (CAV), which can be run on any holding or combination of holdings. With its flexible filtering system, the CAV facilitates the analysis of cash activities, enabling clients to slice and dice their cash balances by various attributes (e.g., currency, account, trader, customer, group, legal entity, security type, etc.). As a result, users can:

- Track P&L and cash in native currency
- Forecast cash flows and cash balances, or cash ladders
- Track cash flows and establish cash accounts (cash, account, legal entity) with prime brokers or other third parties
- View cash balances based on trade date and settle date, plus unsettled cash
- Manage reconciliation (including FIFO reconciliation)

Visualization captures six-month view of market risk.



Custom Portfolio Management

Imagine users benefit from an extraordinarily rich environment for real-time analysis. Users can interactively define how they wish to view critical real-time information—such as risk calculations, Greeks, P&L, and much more. With over 800 pre-defined fields, users can create their own custom portfolio templates.

Key Features

- Global security master showing all listed securities, convertible bonds, key fixed-income benchmarks, foreign exchange and holiday calendars
- Intra-day P&L and position maintenance, with real-time information and calculations to help users understand investment returns
- Slice & dice using dynamic filters to review, analyze and monitor portfolios based on user-defined criteria
- Cash management with real-time cash balances (cash ladders) to facilitate reconciliation
- Maintenance and operational support, with automated processing services to prepare for each trading day
- Robust reporting includes standard and custom reports, as well as interactive data visualizations
- Audit record: complete transaction, cash flow and position history

Transparency for all Stakeholders

Clients, investors and regulators expect firms to have sophisticated risk assessment and analytics capabilities to meet regulatory and compliance commitments. Imagine's transparency reports are based on objective, real-time risk data and analytics to deliver accurate and auditable financial information for all stakeholders.

Imagine Software provides real-time portfolio, risk management and regulatory solutions for the world's leading banks, broker dealers, hedge funds, pension funds, funds of funds and asset managers. Founded in 1993, Imagine delivers institutional-grade functionality and broad cross-asset instrument support for businesses of all size and complexity. Financial professionals around the globe rely on Imagine to launch tailored products, enter new markets, adjust business strategies and scale for growth. Contact us for more information.

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