

# CEO Workplace GAMA +



## Objectives

1. Provide the chief executive aggregated indicators of asset under management in graphical format
2. Provide the head of the investment division, portfolio manager, data analyst with the ability to identify the dependency of the efficiency of portfolio management:

External factors: different market indicators

Internal factors: the impact of portfolio positions and their contribution to its overall state

3. Preparation of analytical reports

## Tasks

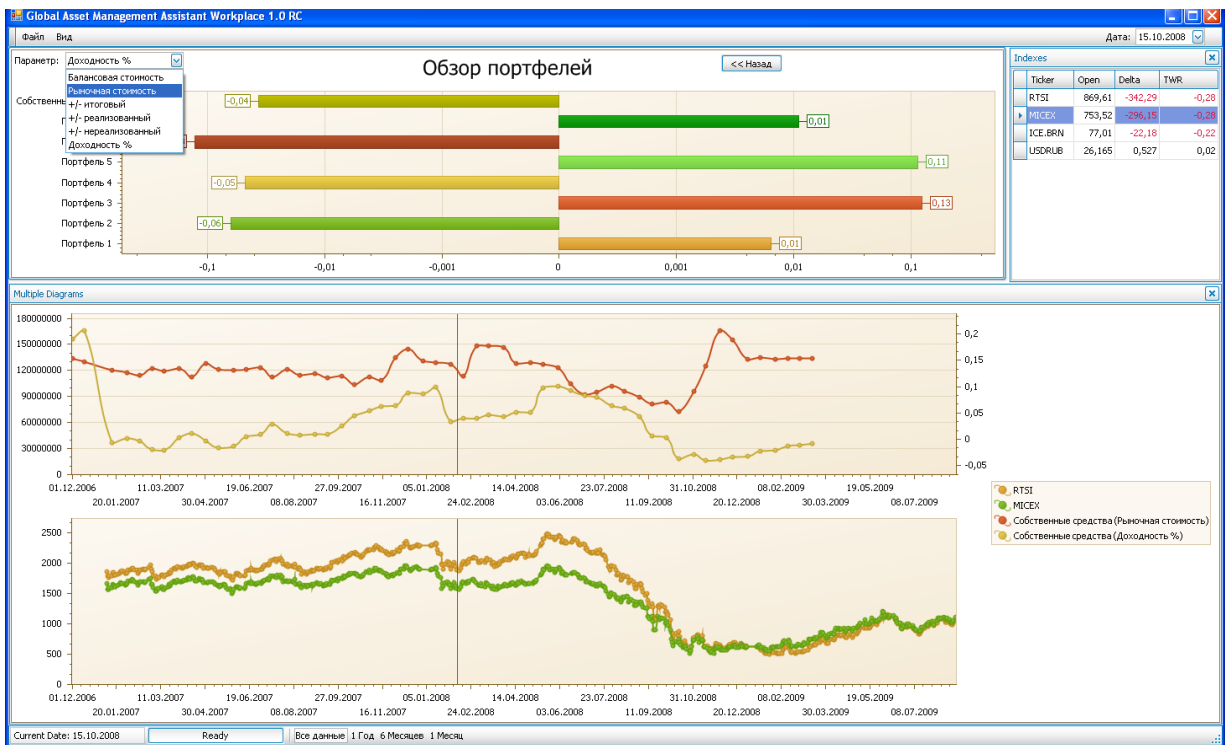
1. Provide graphical representation of data on the dynamics of changes in the structure of the portfolios under management, the dynamics of change management and the efficiency of these investments, to compare the efficiency of portfolio management with market indicators
2. Provide historical information on the status of the positions of portfolios as well as easy-to-interpret graphical representation of the information as well as calculation of various positional analysis and market indicators
3. Prepare a set of reports on portfolio management



# The key functionality

## CEO Monitor

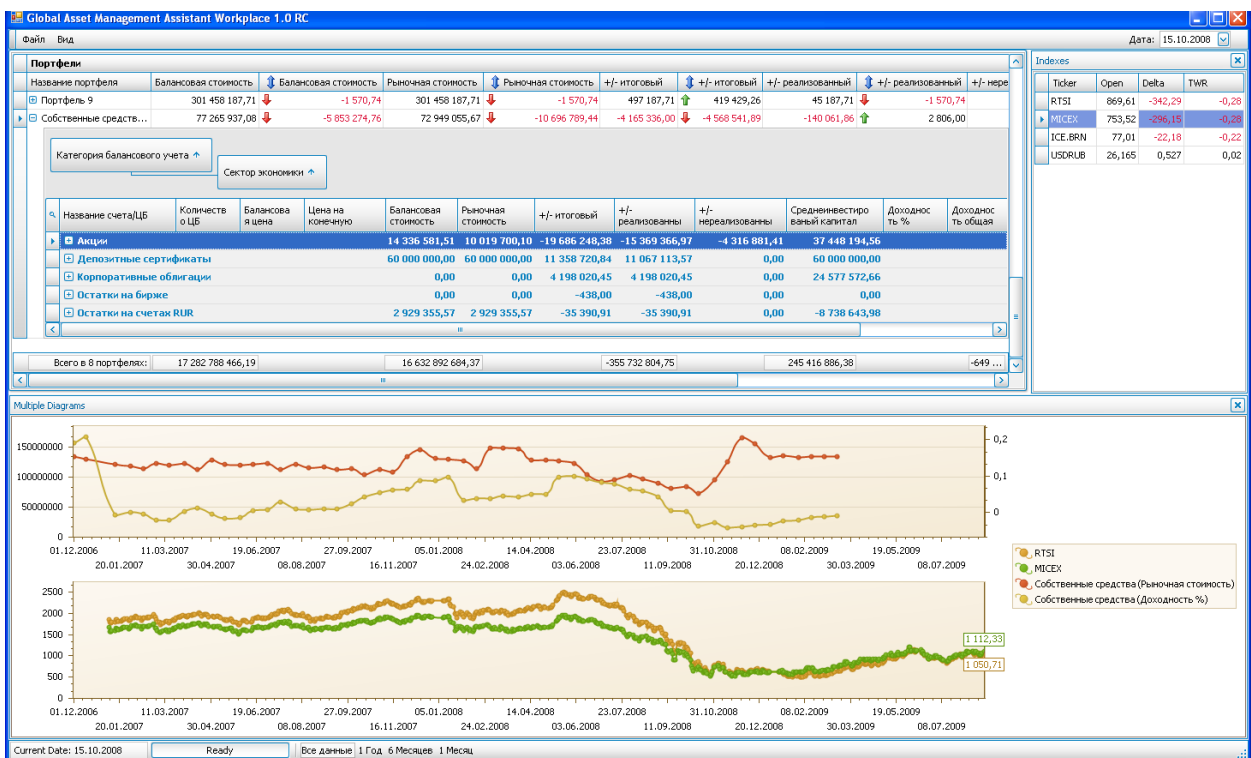
Graphical and numerical representation of portfolios under investment management with key performance indicators. .

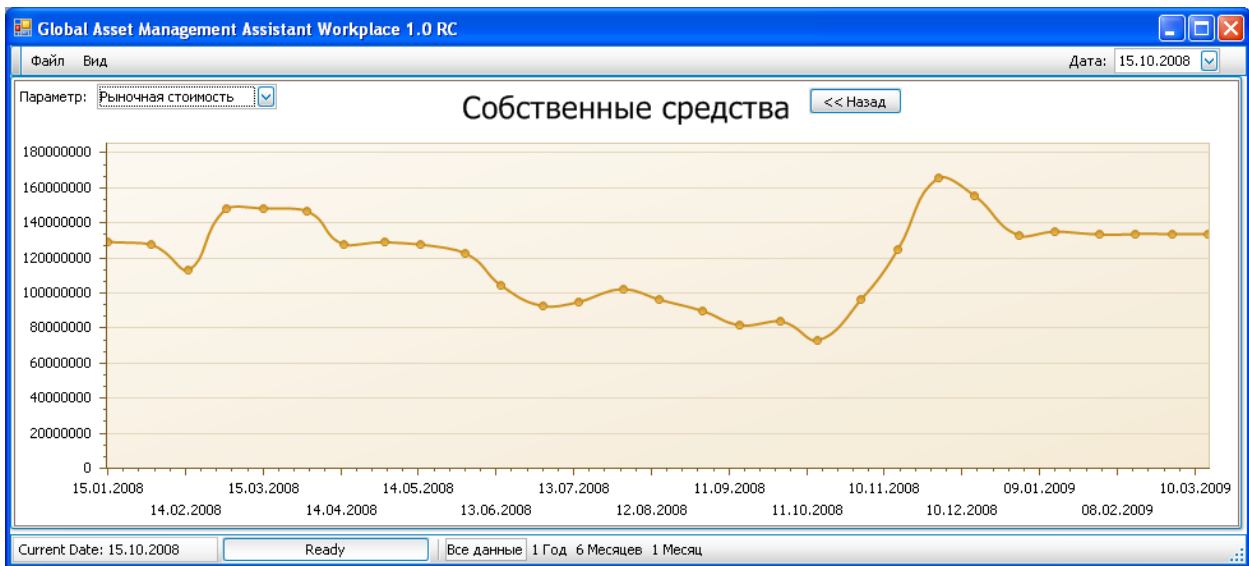


## Portfolio Manager Monitor

Table status indicators of changes in portfolios showing portfolio index for each, providing a chart of the history of a given portfolio and showing position indicator.

Table of current market rates, market indices, exchange rates, oil prices etc. according to data source.





Qualitative analysis of the portfolio: a comparison of the portfolio return (TWR) vs. a return of the specified index.

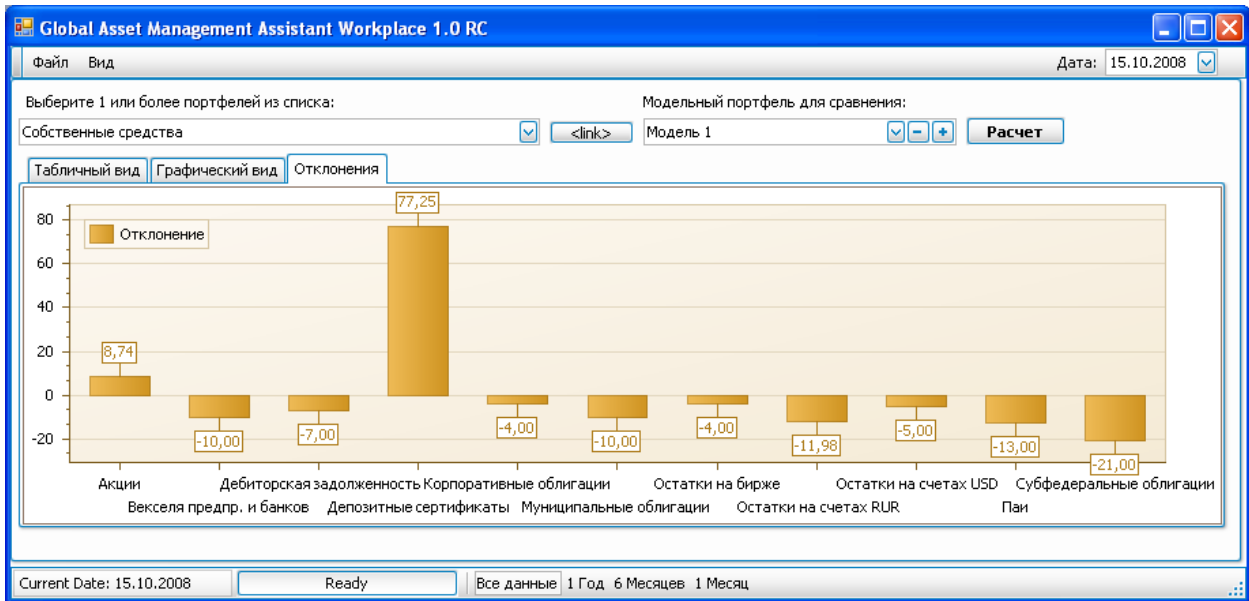
Quantitative analysis of the portfolio: identifying the causes of deviation of the portfolio return from the index.

Creation of model portfolios (proportion of the financial instruments in the portfolio). Calculation and graphical representation of a deviation between the real portfolio and the model.

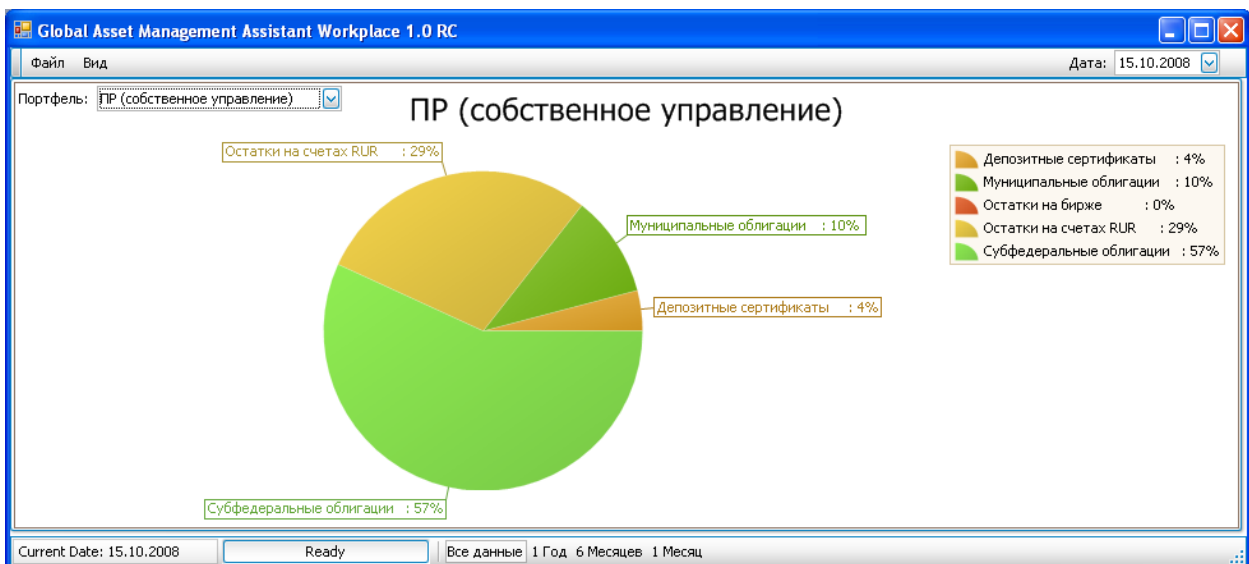
Global Asset Management Assistant Workplace 1.0 RC  
 Дата: 15.10.2008  
 Выберите 1 или более портфелей из списка: Собственные средства <> << >> Модельный портфель для сравнения: Модель 1 + - + Расчет

Категория балансового учета	% в РСП	Модель	+/-
Акции	13,74 %	5,00 %	8,74 %
Векселя предпр. и банков	0,00 %	10,00 %	-10,00 %
Дебиторская задолженность	0,00 %	7,00 %	-7,00 %
Депозитные сертификаты	82,25 %	5,00 %	77,25 %
Корпоративные облигации	0,00 %	4,00 %	-4,00 %
Муниципальные облигации	0,00 %	10,00 %	-10,00 %
Остатки на бирже	0,00 %	4,00 %	-4,00 %
Остатки на счетах RUR	4,02 %	16,00 %	-11,98 %
Остатки на счетах USD	0,00 %	5,00 %	-5,00 %
Паи	0,00 %	13,00 %	-13,00 %
Субфедеральные облигации	0,00 %	21,00 %	-21,00 %

Current Date: 15.10.2008 Ready Все данные | 1 Год 6 Месяцев 1 Месяц



Monthly chart showing changes in the portfolio structure: the percentage of the financial instruments balance value and the percentage of the financial instruments market value in the portfolio.



Computation of statistics by positions, portfolios, asset classes.

Период	Доходность по портфелям				Доходность по ценным бумагам				Доходность по секторам рынка			
	Максимальная		Минимальная		Максимальная		Минимальная		Максимальная		Минимальная	
	Значение	Дата	Значение	Дата	Значение	Дата	Значение	Дата	Значение	Дата	Значение	Дата
За последний год	0,1410 %	15.03.2009	-10,4147 %	01.01.2009	895,0396 %	01.01.2009	-4 062,9774 %	01.01.2009	1,6192 %	15.03.2009	-1,9481 %	15.01.2009
За последний квартал	0,1410 %	15.03.2009	-1,1520 %	01.03.2009	105,9071 %	01.03.2009	-532,3212 %	15.03.2009	1,6192 %	15.03.2009	-1,7432 %	01.03.2009

## Technical requirements

1. Server based application GAMA-Agent
2. .Net Framework 3.5
3. MS SQL 2000 или выше

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More detailed information can be obtained  
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or e-mail: [gama@infostroy.ru](mailto:gama@infostroy.ru)