

Investment Analytics and Consulting

Portfolio optimization solutions that drive enhanced investment decisions and mitigate risks

J.P. Morgan Investment Analytics and Consulting (IAC) provides clients with the information they need to make more informed investment decisions and optimize their portfolios through innovative and forward-looking solutions. IAC provides consulting services relating to performance measurement, characteristics, attribution, risk measurement, investment manager analysis and universe comparison, and asset allocation/asset liability analysis. With more than 250 sophisticated investors globally, IAC services a diverse client list, including corporate and public DB/DC pensions, investment managers, endowments and foundations, corporate cash, insurers and central banks.

BENEFITS AND FEATURES

Benefit	Features
Increase Efficiency	<ul style="list-style-type: none"> Consulting on asset/liability analysis and plan allocation strategy Best data mart and report writer in the industry—can quickly analyze data to provide customized, flexible and ad hoc reporting for board-quality presentations and marketing to prospects Intuitive, Web-based data warehouse with dynamic security-level drill-down capabilities
Enhance Returns	<ul style="list-style-type: none"> Broadest and deepest product offering in the market provides a single resource for tailored portfolio optimization tools that help clients achieve enhanced risk-adjusted returns Thorough market understanding and investment expertise provided by PhDs, CIMAs, and CFA charterholders and candidates with pension plan sponsor, portfolio management and consulting experience; able to proactively create customized and innovative solutions to address current and future needs Analyze performance against a database of over 2,000 published indices or customized benchmarks
Mitigate Risk	<ul style="list-style-type: none"> Risk statistics available over any period of time, including Sharpe Ratio, Tracking Error and Correlation Comprehensive, automated Web-based reconciliation with investment managers Most accurate daily and monthly client reporting in the industry: clients can focus on improving portfolios, versus merely reconciling or validating results Ex-post and ex-ante risk measurement, including returns-based or security-level VaR Analysis, and Risk Budgeting or Marginal Risk Analysis

Highlights

- Daily or monthly performance measurement using J.P. Morgan or third-party accounting; provided at asset class, sector, country, currency and individual security level for any time period; full reporting of derivatives and alternatives
- Over 9,000 institutional portfolios representing approximately \$2 trillion in assets
- Attribution analysis at asset class, sector, country and individual security levels; numerous proprietary factor-based attribution models
- Investment manager analysis and universe comparison, including Trust Universe Comparison Service (TUCS), Manager Consistency Analysis, Peer Grouping and manager rankings
- Portfolio Construction Tool allowing clients to experiment with risk/return implications of various asset allocations and manager selections
- Consulting on asset/liability analysis and plan allocation strategy
- Global Consolidated Reporting (GCR) to apply consistent reporting standards for multinational plans
- Fundamental equity and fixed income characteristics, including Beta, Current P/E and EPS for equity, and Effective Duration, Coupon Rate and Current Yield for fixed income; “look-through” capabilities for commingled funds

To learn more, speak to your representative or visit us at jpmorgan.com/visit/iac