A Leading Edge Capability

J.P. Morgan Insurance Analytics is more than just a reporting tool: It is a management tool that supports the entire company with a level of data transparency, accuracy and timeliness unrivaled in the industry.

J.P. Morgan Asset Management Insurance Solutions offers clients a leading-edge capability that no other insurance asset manager can match—an easy-to-use, Internet-based reporting system that delivers audit-quality data on demand.

- It allows insurers to see and manage critical data on a daily basis, from the portfolio level right down to the security level, across a wide range of characteristics
- Our system can quickly and efficiently generate fully reconciled reports for constituencies across the company including: Accounting, Audit, Tax, Risk, Financial Reporting, Treasury, and Senior Management
**Comprehensive Investment Reporting Tools**

With more than 30 years experience in insurance asset management, we understand insurers’ unique regulatory and accounting requirements, which place stringent demands on CIOs, CFOs, Treasurers, senior executives and oversight committees for comprehensive, accurate, and timely investment data.

J.P. Morgan Insurance Analytics was designed to help you satisfy your reporting needs. Its powerful tools and rich underlying data can even be a strategic advantage, enhancing decision making on a host of financial issues that are critical to insurers, such as:

- Managing income statement volatility
- Lot-level income statement and balance sheet analysis
- FAS 157 fair value accounting
- Transaction accounting for FAS 95 reporting
- Impairment reporting and documentation
- SAS 70 Type II Audit

By combining such a robust reporting capability with a tailored approach to portfolio design, J.P. Morgan Insurance Analytics can help insurance clients maximize the impact of their investment program across the organization—and almost any aspect of financial decision making.

**Audit-Quality Data—On Demand**

J.P. Morgan Insurance Analytics is the only fully integrated accounting, performance and risk platform in the industry. It provides a single, consolidated view of all investment assets, performance, and risk attributes—reconciled daily—all on an easy-to-use, web-based platform. It helps not only smooth the reconciliation process at a period-end, but also provides accurate, comprehensive investment and financial reports to support decision making across the company every day—on demand. Every feature allows for customized, downloadable reports to Excel or PDF.

Our system is also designed to help you keep pace with evolving accounting and regulatory requirements. It eliminates the need for manual updates to cumbersome legacy systems. And we ensure it meets industry best practices by conducting a third-party SAS 70 Type II audit three times a year.

We believe that J.P. Morgan Insurance Analytics sets a new industry standard: on-demand reporting, 24/7 data access, all subject to the most up-to-date standards. We would appreciate the opportunity to schedule a demonstration of its capabilities—and the value it can deliver for your company.
Performance
- Assess and compare economic value-added and risk-adjusted returns
- Portfolio returns linked to daily performance to ensure audit-quality accuracy
- GIPS calculation standards
- Portfolio-level attribution shows main factors affecting performance
- Portfolio contribution shows the actual level of a portfolio’s total return
- Wide range of benchmark comparison reporting
- Tax adjusted and book returns

Risk
- Benchmark comparison reports by duration, sector, credit rating, and issuer concentration
- Drill-down to underlying data at the security level
- Drill-down to risk attribution and value impact by tax lot
- Issue Concentration reports by parent or entity concentration
- Daily portfolio risk characteristics
- Creditwatch
- Value at Risk for individual and aggregate portfolios
- Stress testing—including SRQ report

Accounting
- Automated Schedule D reporting—eliminating manual data input
- Daily GAAP reporting—with continuous updates reflecting the latest changes in regulatory guidance and industry best practices
- General ledger entries and reports, including: balance sheet, income statement, statement of cash flows, impairment, fair value, transactions, cash flow forecast, book income forecast, tax lots, and more
- Individual security and aggregate level summary of original cost, amortization, amortized cost, interest and dividend income, accrued interest, un/realized G/L, market value, interest dividend
- Audited accounting assumptions (e.g. trade date accounting, FIFO tax lot methodology, constant yield/scientific versus straight line amortization)

Compliance
- Automated compliance monitoring available on a daily basis
- Customizable compliance rules can be written to monitor investment guidelines and state regulatory limitations
- Portfolios can be measured individually as well as on a consolidated basis
- Email notification when a compliance rule is violated
- Log history of violations to comply with Sarbanes-Oxley
J.P. Morgan Asset Management is a leading global investment manager delivering financial expertise and solutions to corporations, governments, municipalities, endowments, foundations and individuals worldwide. With close to $1.16 trillion* in assets under management, our business provides a broad spectrum of U.S., international and global investment management products – from equity, cash management, fixed income, real estate and asset allocation to alternative asset classes such as private equity and hedge funds. Through JPMorgan Retirement Plan Services, we offer administrative, investment and communication services for corporate retirement plans. Our global resources position us to deliver excellence in investment performance and the highest quality client service.

* As of June 30, 2010

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J.P. Morgan Asset Management is the marketing name for the asset management businesses of JPMorgan Chase & Co. Those businesses include, but are not limited to, J.P. Morgan Investment Management Inc., Security Capital Research & Management Incorporated and J.P. Morgan Alternative Asset Management Inc.

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