Wall Risk Portfolio

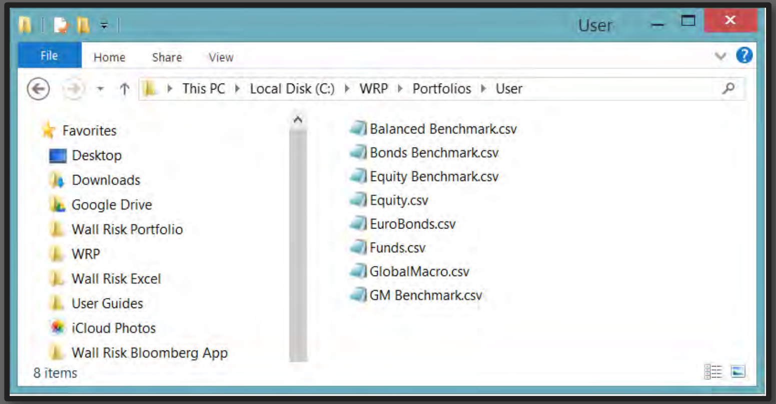
Quick Start

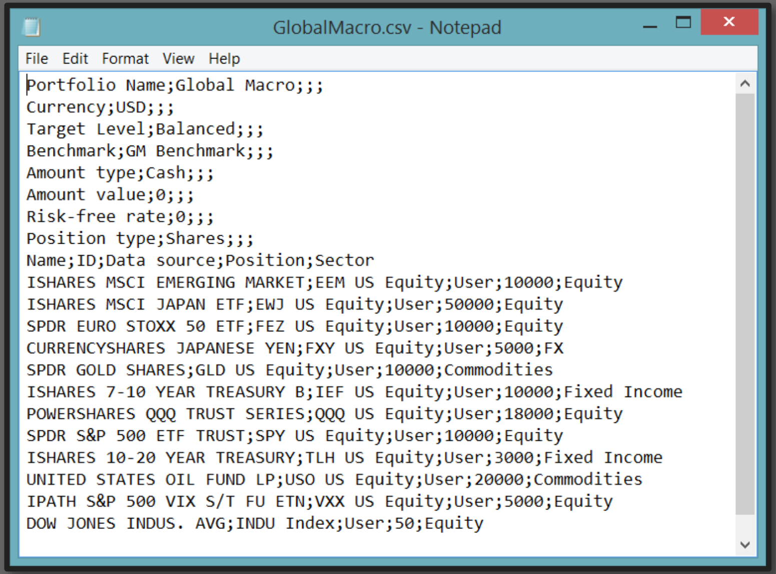
Wall Risk Portfolio provides risk monitoring and pre-trade decision functionalities

- Monitor your portfolios.
- Identify sources of risk and return.
- Simulate the impact of trades.
- Evaluate the added value of introducing new instruments.
- Identify deviations from target risk profiles.
- Optimize your portfolio to meet custom strategies.
- Covers wide variety of asset classes.

Load your portfolios

- Your portfolios are configured in the folder c:\\WRP\Portfolios\<subfolder>.
- <subfolder> is based on the provider of the portfolioPortfolios are configured with .CSV files.
- Data in the file includes Name, Currency, Target Risk Level, Benchmark, and all Instruments, their positions and type.
- Raise Partner will help you configure your portfolios on installation. Complete explanation is available in the user guide.





Monitor your portfolios

- Color coded alerts display on the Home window when a portfolio does not meet its target risk level.
- Risk levels are configurable at installation.
  Green alert: At target risk.
  Orange alert: Below target risk.
  Red alert: Above target risk.
- Click the Magnifying glass icon to view the portfolio details.

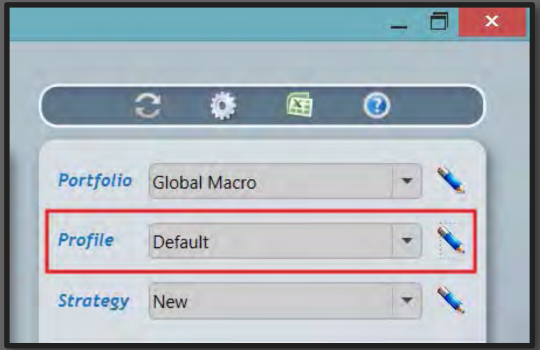
Portfolio	Market Value	Currency	Benchmark	Target Risk Level	Current Risk Level	Alert	Diversification Level	Risk	Return	Sharpe Ratio	Coverage	Status	Action
Balanced Bench.	10,000,000	EUR		Balanced	Balanced		30.77%	1.31%	0.004%	0.104	100.00%	✔	
Euro Bonds Bench.	10,000,000	EUR		Conservative	Conservative		0.00%	0.49%	0.023%	1.711	100.00%	✔	
MSCI World	10,000,000	USD		Dynamic	Balanced		0.00%	1.31%	-0.019%	-0.533	100.00%	✔	
Equity portfolio	37,144,797	USD	MSCI Wor	Balanced	Aggressive		47.18%	2.59%	0.041%	0.575	100.00%	✔	
European Bonds	15,041,758	EUR	Euro Bond	Conservative	Conservative		15.80%	0.54%	0.042%	2.869	100.00%	✔	
Funds Portfolio	472,898	EUR	Balanced E	Conservative	Dynamic		35.29%	1.75%	0.007%	0.142	95.92%	✔	
Global Macro	9,802,357	USD	IQ Hedge	Balanced	Balanced		41.42%	0.92%	-0.005%	-0.207	100.00%	✔	
IQ Hedge Multi-Strat	10,000,000	USD		Balanced	Conservative		0.00%	0.79%	-0.004%	-0.196	100.00%	✔	

Common workflow for Wall Risk Portfolio users.

- Alert: Monitor portfolio to see if any portfolio deviates from target risk levels.
- Analysis: View detailed portfolio analysis to see the instruments that contribute the most and the least to risk and return.
- Advice: Optimize your portfolio to attempt to reach target risk levels. You can also run custom What If scenarios and test watch list items.

Manage your profiles

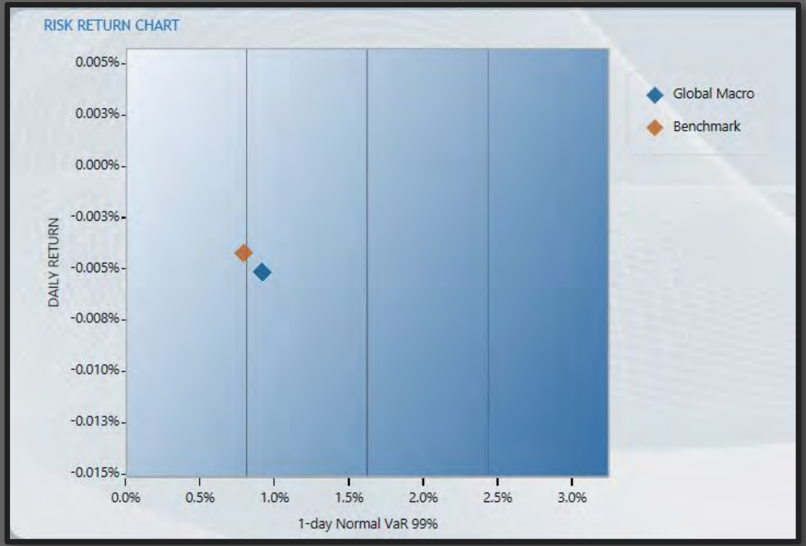
- Profiles determine how Wall Risk Portfolio makes risk and return.
- Choose the active profile from the Profile dropdown menu.
- Click the Pen Icon to create and configure the new profiles.
- Create, configure, and save up to 5 new profiles.
- You can configure the Risk Measure, Horizon, Estimation Window, and Level of Confidence, as well as Return Calculations and Simulation options.



Analyze your portfolios

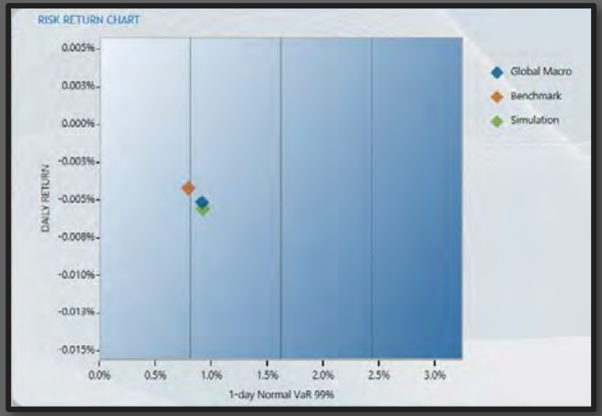
- Identify sources or risk and performance in the Portfolio window.
- Sort the Risk Contribution and Return Contribution columns to see instruments that contribute the most or least to risk and return.
- Compare the benchmark to the portfolio in the Risk Return chart.

Name	Sector	Position	Last Quote	Currency	Market Value	Instrument Volatility	Instrument Return	Weight	Risk Contribution	Return Contribution	Included
POWERSHARES QQQ TRUST SERIE	Equity	18,000	103.8	USD	1,868,400	13.01%	0.098%	19.06%	32.81%	-363.63%	✓
SPDR S&P 500 ETF TRUST	Equity	10,000	204.19	USD	2,041,900	10.98%	0.042%	20.83%	31.65%	-171.11%	✓
DOW JONES INDUS. AVG	Equity	50	17,596.34	USD	879,817	10.59%	0.040%	8.98%	12.31%	-69.99%	✓
ISHARES MSCI JAPAN ETF	Equity	50,000	11.47	USD	573,500	14.58%	-0.040%	5.85%	7.87%	45.44%	✓
SPDR GOLD SHARES	Commoditi	10,000	117.69	USD	1,176,900	15.39%	-0.059%	12.01%	7.62%	137.72%	✓
SPDR EURO STOXX 50 ETF	Equity	10,000	38.18	USD	381,800	16.70%	-0.105%	3.89%	7.61%	79.29%	✓
UNITED STATES OIL FUND LP	Commoditi	20,000	22.68	USD	453,600	24.25%	-0.445%	4.63%	7.44%	398.82%	✓
ISHARES MSCI EMERGING MARKE	Equity	10,000	38.98	USD	389,800	15.31%	-0.087%	3.98%	6.82%	66.73%	✓



Run what if simulations

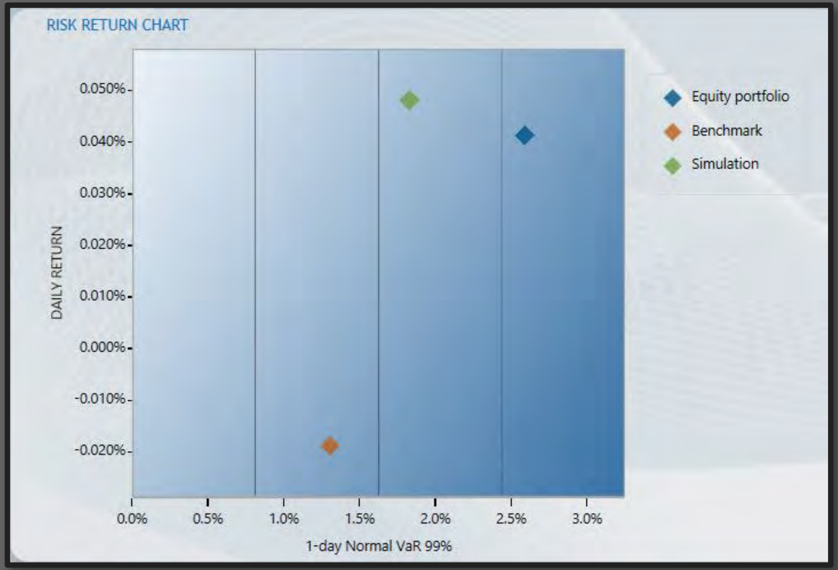
- Run buy and sell simulations in the What If window.
- Click the Plus or Minus buttons to open the trade simulation panel. Simulate buy or sells to create a new portfolio to compare to the original portfolio.
- Compare the simulation to the original in the Risk Return chart.
- View analytics in the right side information panel: Diversification Level, VaR, and other analytics.
- Reset button returns the portfolio to its original state.



Optimize your portfolios

- Click the Optimize button in the What If window to optimize your portfolio.
- Instruments colored green means its position has increased. Instruments colored red means its position has decreased.
- Original values displayed in smaller font underneath optimized values.
- The Δ Position and Δ weight columns show change of position and weight.

Name	on	Δ Position	Last Quote	Currency	Market Value	Instrument Volatility	Instrument Return	Weight	Δ Weight	Risk Contribution	Return Contribution	Actions
KINROSS GOLD CORP	94 574	-8,880	3.06	USD	185,724 212,896	56.30%	-0.092%	0.50% 0.57%	-0.07%	1.55% 1.33%	-0.95% -1.27%	
TELEKOM AUSTRIA AG	25 612	-146,887	5.3	EUR	185,725 1,198,929	22.04%	-0.145%	0.50% 3.23%	-2.73%	0.24% 1.23%	-1.51% -11.38%	
BLACKBERRY LTD	80 054	-56,774	10.16	USD	185,725 782,549	44.91%	-0.032%	0.50% 2.05%	-1.55%	0.12% 0.43%	-0.33% -1.57%	
ELDORADO GOLD CORP	13 442	-79,429	6.63	USD	185,726 712,340	58.05%	0.084%	0.50% 1.92%	-1.42%	1.78% 3.10%	0.87% 3.90%	
COLRUYT SA	07 647	-12,940	37.07	EUR	805,328 1,429,075	19.30%	0.007%	2.17% 3.85%	-1.68%	0.18% 0.11%	0.29% 0.61%	
TELENET GROUP HOLDING NV	22 222	21,900	45.43	EUR	1,307,006 13,118	21.19%	0.082%	3.52% 0.04%	3.48%	0.32% 0.00%	6.02% 0.07%	
VERBUND AG	12 540	56,264	15.59	EUR	1,680,485 540,109	20.88%	0.120%	4.52% 1.45%	3.07%	0.38% -0.04%	11.31% 4.24%	
UCB SA	60 597	-16,937	65.1	EUR	1,876,122 2,310,052	23.70%	0.054%	5.05% 8.91%	-3.86%	0.47% 0.04%	5.69% 11.72%	



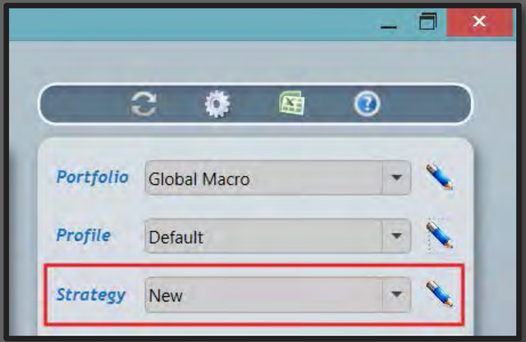
Save and compare your simulations.

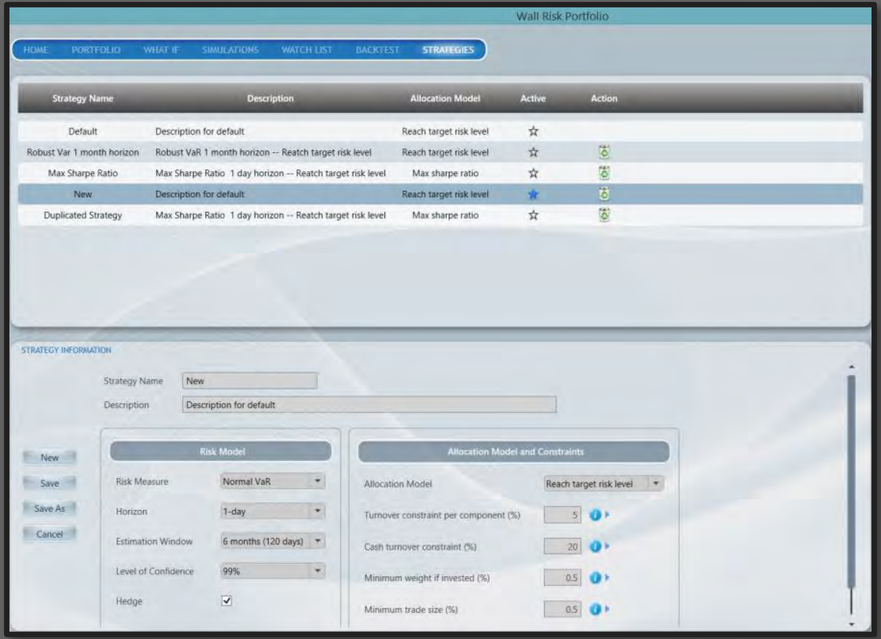
Simulation	Market Value	Currency	Target Risk Level	Current Risk Level	Alert	Actions
Max Sharpe	9,802,357	USD	Balanced	Conservative		
Optimize Default	9,802,357	USD	Balanced	Conservative		
Sold SPDR Gold	9,802,357	USD	Balanced	Balanced		
New Simulation	9,802,357	USD	Balanced	Conservative		

1. Run a What If simulation or optimization on your portfolio.
2. Click the Save As button.
3. Name your simulation in the pop up window.
4. All your simulations are displayed in the Simulations window.
5. You can edit or delete simulations. Click the Pen icon to edit or the Trashcan icon to delete.

Manage your strategies

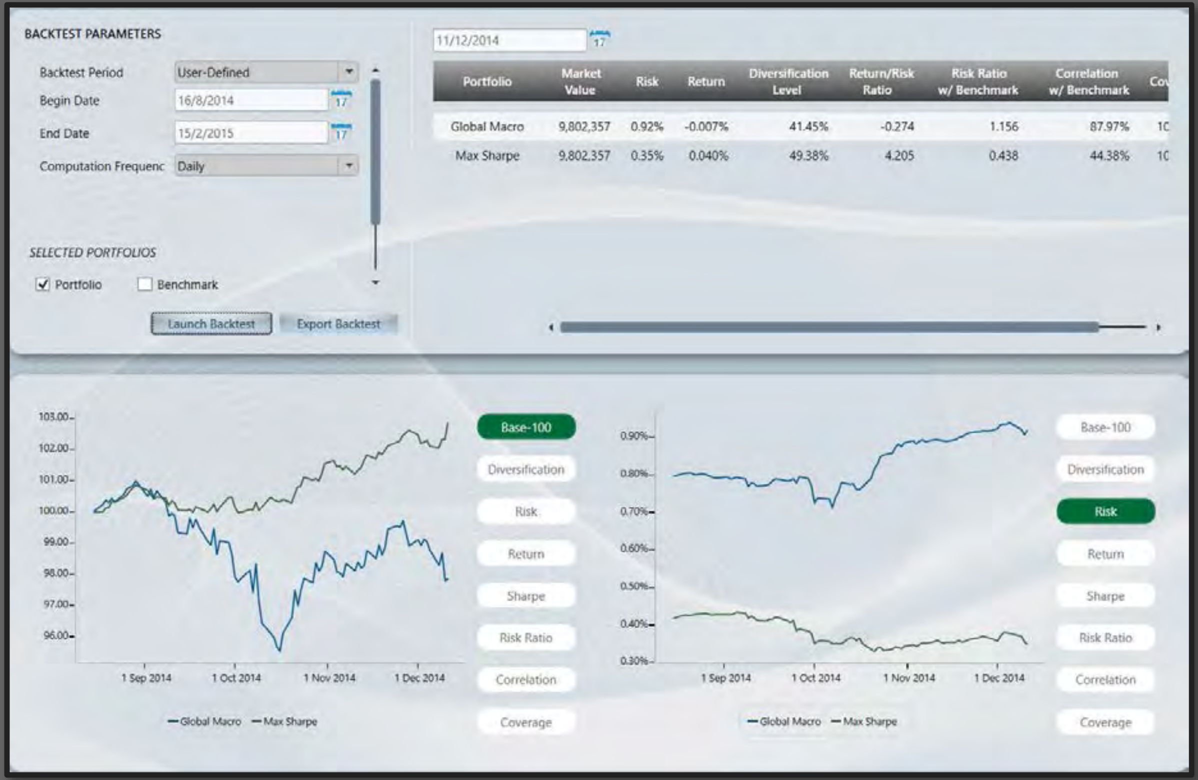
- Strategies determine how your portfolio is optimized when you click the Optimize button in the What If window.
- Create, configure, and save up to 5 new strategies. The Default strategy cannot be edited or deleted.
- Click the Pen Icon to create and configure the new strategies.
- You can configure the risk model, the allocation model, and constraints.
- Useful strategies can get your portfolio to meet target risk levels, maximize the Sharpe ratio, or increase return with the same risk.





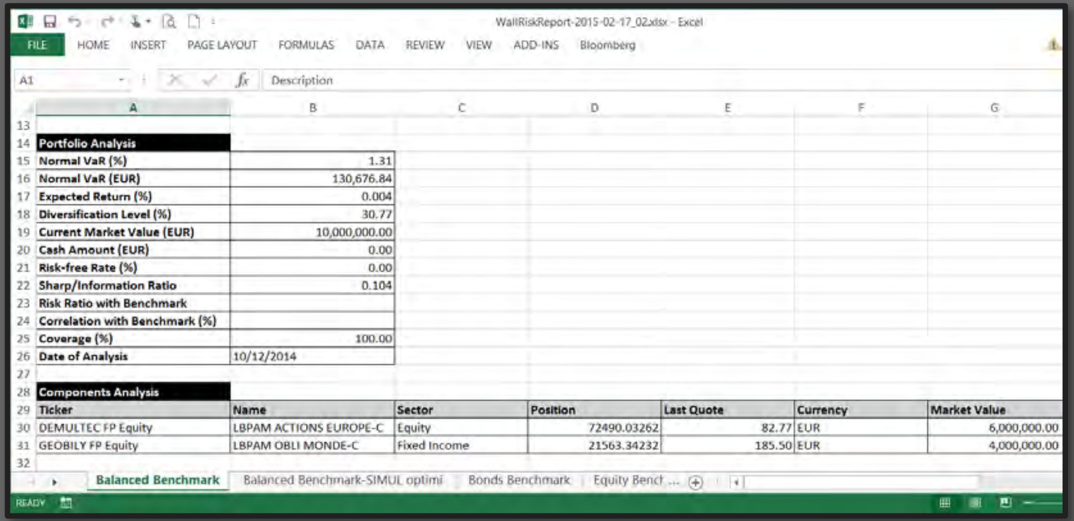
Run portfolio backtests

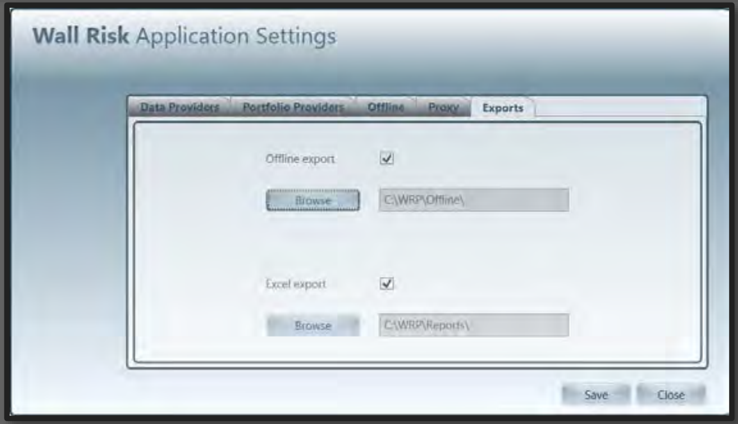
- Run a portfolio backtest in the Backtest window.
- In a portfolio backtest the contents of the portfolio remain the same and the time period changes according to your requirements.
- Choose backtest parameters, including time period and computation frequency.
- Choose the portfolios to backtest. You can choose the current portfolio, any benchmark and any simulations.
- Click the Launch Backtest button. Charts are displayed in the bottom and you can choose the analytics to display.
- Analytics for a particular day are displayed in the top table.



Export portfolio analytics

- Click the Excel Export button to save portfolio analytics to an excel file.
- All portfolios and simulations are saved in tabs at the bottom of the excel file.
- In Wall Risk Application Settings, Export tab, mark Excel Export and choose a folder to automatically export to a file upon exiting application.
- Export backtest results by clicking the Export Backtest button in the Backtest window.





Configuration

Portfolios

- .csv files
- Located in C:\WRP\Portfolios\<type>\<name>
- Raise Partner helps at install
- Configures benchmark, instrument names, positions, and more

Profiles

- Determines risk and return analytics
- Applies globally
- Choose from Profile dropdown in upper right
- Click Pen icon to create new, edit, and delete

Strategies

- For portfolio optimization in What If window
- Choose from Strategy dropdown in upper right
- Click Pen icon to create new, edit, and delete in Strategies window
- Configure risk model, allocation model, and constraints.