

# GLOBALpensions

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## Wilshire launches new solution in Europe, Asia Pacific

GLOBAL – Wilshire Associates has launched its new performance measurement, performance attribution and risk management solution for multi-currency, multi-asset class portfolios in Europe and Asia Pacific.

Senior managing director Robert J. Raab, who heads Wilshire Analytics, said the iQuantum solution assists organisations with portfolio analysis, management and reporting.

“The Wilshire iQuantum is designed to provide decision support and other valuable feedback to the investment process,” he said. “By integrating our risk models into tracking error decomposition as well as performance attribution, clients can fully quantify the effects of their investment decisions.

“With our state of the art attribution tools based on GIPS methodology, clients can now explain all their sources of value added down to security level – whether it is currency selection, weighting or trading effect. In addition, Wilshire iQuantum provides scenario analysis using the historical and hypothetical ‘what if’ stress testing module.”

Wilshire Analytics develops risk management, portfolio analysis, asset allocation and performance measurement solutions to fund managers, banks, insurers, consultants and other institutional investment firms.