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Wilshire launches iQuantum

GLOBAL - Wilshire Associates today launched iQuantum an integrated performance measurement, performance attribution and risk management solution for multi-currency, multi-asset class portfolios.

Speaking at the launch of the new solution Remco van Euwijk, vice president Wilshire Analytics, said that Wilshire iQuantum is designed to provide feedback to the investment process.

Underlying the system are Wilshire iQuantum's data capabilities, which include a comprehensive global equity and fixed income database, plus access to all major indices at the constituent level, enabling risk and attribution analysis versus virtually any standard or custom defined benchmark.

“By integrating our risk models into both tracking error decomposition as well as performance attribution, clients can fully quantify the effects of their investment decisions. iQuantum also provides a consistent framework for security level analysis through our intuitive and powerful covariance models. In addition, Wilshire iQuantum provides scenario analysis using the historical and hypothetical 'what if' stress testing module,” said van Euwijk.

Dennis Tito, founder, president, and CEO of Wilshire Associates, said: “We had a vision to provide asset managers with an integrated system to help them better understand the risk of their portfolios and help them not only measure performance but also attribute performance. The iQuantum solution is a culmination of this vision and the work that we have put into developing our products over the past 33 years.”