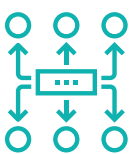


unity® PERFORMANCE ATTRIBUTION ANALYSIS

DELIVER CONSISTENT, VALUABLE AND EXPERT INSIGHT
INTO YOUR PORTFOLIO

The Unity® Performance & Analytics attribution models allow performance analysts to conduct in-depth analysis at every decision making level, to demonstrate an understanding of the investment decision process, and accurately quantify the manager's contribution in order to become the strategic business partner of the front office. Attribution models can be tailored to reflect the diversity of the investment strategy, bringing more transparency into performance measurement, analysis and reporting. The underlying data and attribution results are validated and controlled throughout the process for complete consistency and accuracy of results.

BENEFITS



Advanced and flexible equity, fixed-income and multi-asset attribution models on a single platform



Flexible investment structure that is consistent with the investment process and allows for decomposition to security level



Look beyond return and benchmark comparison and drill into the various dimensions of rate of return



Selection of relevant attribution method for different investment strategies within the same portfolio



Built-in transparency and full control – from attribution effects to underlying data for improved decision making



Deliver timely, accurate and actionable portfolio attribution analysis to your clients

FEATURES

- ✓ Performance attribution using geometric as well as arithmetic models covering the various Brinson-Fachler and Brinson-Hood-Beebower attribution families
- ✓ Fixed income attribution bottom-up models:
 - 2 factor model: curve and credit
 - 4 factor model: shift and slope for curve changes and credit curve and issuer specific for spread changes
 - Key Rate Duration - KRD
 - Murrira & Sierra model - calculations are based on the sensitivity of the bond to interest rate changes (modified duration and convexity) and to spread variations (spread duration)
- ✓ Hybrid attribution model - bottom-up for exposure to common factors and top-down for allocation and selection for excess return not explained by common factors. For top-down analysis, the hierarchy for allocation and selection is user-defined
- ✓ Support of transaction-based or buy-and-hold analysis
- ✓ Tracking by strategy, traditional sectors, and security level decomposition
- ✓ Multi-currency attribution, decomposition into a local return and currency return
- ✓ Analysis of standard and derivative instruments (swaps, CDS, MBS, futures, etc.)
- ✓ Model to measure impact of derivatives to change asset allocation
- ✓ Attribution analysis of portfolio vs portfolio, highlighting investment decision differences
- ✓ Ability to isolate 'noise' from pricing effect, transaction impact
- ✓ Choice of preferred price providers for performance attribution, iso-valorisation and synchronisation with indices
- ✓ Customization of attribution models using the function library within UP&A
- ✓ Fixed income curves, market prices and benchmark information can be imported from market data providers
- ✓ Accurate and actionable portfolio attribution analysis reporting to your clients



ABOUT CONFLUENCE

As a global leader in data-driven solutions for efficiency and control, **Confluence** solves tough data management and automation challenges for the asset management industry, including performance reporting, regulatory reporting, investor communications and fund expense management.

Confluence solutions enable asset managers and third-party administrators to consolidate and leverage data across business operations which results in lower costs, reduced risk, decreased reporting turnaround times and the scalability to automate more processes without additional resources.

The platform features solutions to support a wide array of fund types – including mutual funds, ETFs, alternative investments, institutional portfolios and UCITS funds.

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