



unity®

PORTFOLIO PERFORMANCE MEASUREMENT

MEASURE, ANALYZE AND REPORT DATA WITH CONSISTENT AND ACCURATE RESULTS

Unity® Performance & Analytics Portfolio Performance Measurement adds value to the investment decision-making process. Its depth and breadth of analysis allows performance analysts to determine the drivers of the performance portfolio return. Performance analysts have the ability to assess performance for any grouping (static or dynamic) or classifications and to drilldown the results at any level as defined by the user. The data is validated and controlled throughout the process for complete consistency and accurate results.

BENEFITS



Unity Performance & Analytics single platform for performance, attribution, risk, GIPS



Flexible investment structure that is consistent with the investment process



Library of analytical suite – with over 800 functions



State of the art calculation, which includes strategy tagging, long short



Automated aggregation, transformation, and control of data



Sophisticated and visual workflow capability, which can be tailored to meet clients' internal process and data flow

FEATURES

- ✔ A broad range of performance and risk return ratio calculations on both mutual funds and institutional portfolios in any currency and for any time period
- ✔ Calculation of returns according to different methodologies: Money Weighted Return, Time Weighted Return, Modified Dietz, IRR
- ✔ Configurable transaction timing for TWR calculations
- ✔ User definable return types allowing gross-up, net-down for any fee types, after-tax calculation
- ✔ Choice of price providers for performance calculation, iso-valorisation and synchronisation with indices
- ✔ Result aggregation through any criteria, either static or dynamically calculated
- ✔ Custom and blended benchmark construction from published market indices with comprehensive set of weighting methods
- ✔ Fully auditable results with full transparency of the holdings, transactions and prices behind the returns
- ✔ Automated workflow capability to meet the clients' internal data flow and processes
- ✔ Flexible and configurable data checks and validations built into the workflow
- ✔ Performance close period and return sign-off built into the month-end workflow
- ✔ Comprehensive and automated performance reporting to your clients
- ✔ Full coverage of all risk indicators and ratios of performance; relative risk measures; regression analysis; return distribution; downside risk; fixed-income risk
- ✔ Look-through analysis for fund of funds, index futures and UCITS



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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