

Performance and Risk Measurement Service

Performance and Risk Measurement Service shows your investment performance clearly with concise reporting tailored to meet your exact requirements. This service provides performance and risk-related information utilizing the latest developments in performance and risk measurement.

Performance and Risk Measurement Service is integrated with our accounting platform, ensuring a seamless consistent flow of accurate and timely data.

Citi provides detailed performance analysis of all asset types to assist in the evaluation of the total portfolio performance, with the ability to drill down to individual securities for any time period.

Calculations follow the Global Investment Performance Standards (GIPS) guidelines and offer high-level and detailed comparisons against custom or market indices.

Rate of return

Data can be aggregated to provide views across asset classes and fund managers for comparative analysis.

Asset allocation

Asset allocation positions are easily captured across portfolios in both absolute and relative terms.

Attribution analysis

Flexible views of results are provided using security-level data and following a transaction-based methodology. Analysis can be supplied for any time period. Relative analysis to benchmark enables the portfolio manager's return to be decomposed into main asset management decisions.

Decision support

Dashboards for CIOs, risk managers, and portfolio managers provide insightful information about complex data relationships. Interactive tools enable quicker analysis and decisions.

Fixed-income attribution

A flexible attribution framework supports the investment process and analyzes returns in excess of 13 different client-specified factors.

Risk analytics

A comprehensive suite of standard historical risk measures are available to allow detailed analysis of returns.

Ex-ante risk

The portfolio risk tool provides predictive risk for the firm or individual portfolios with the ability to look at scenarios and how they impact the portfolio structure. Decomposition of risk is available at security or any custom-defined level.

Composite maintenance

Citi provides full composite maintenance with all the required detail for you to maintain GIPS compliance. Flexible rules can be applied to maintain composites.

Flexible reporting

Reporting can be provided to exact requirements and delivered via our CitiDirect web-based reporting portal.

Benefits at a Glance

- Enhanced efficiency due to integrated platform utilizing single underlying data set for analysis
- Support GIPS verification and compliance processes
- Flexible aggregation and reporting capabilities to meet your needs
- Consistent calculation and accounting treatment across all asset types
- Client specific custom branded investor statements
- Scalable, global, technology and operations platform to meet current and future needs



Sample reports

All reporting has full flexibility on reporting time periods and can be represented graphically (line, pie, etc.) or numerically to suit your needs.

Output can be in a number of different formats including Excel, CSV and PDF.

Performance return reports

- Absolute and relative to benchmarks
- Ex-post risk measures
- Contribution to return analysis by client specified, customized views
- Gross and net of fees

Attribution reports

- Top and bottom contributors
- Country, sector, duration, asset class, etc.
- Fixed income (detailed yield curve analysis)
- Analysis focused on reflecting the investment process
- Look-through capability

Allocation reports

- Absolute and relative to benchmark, house portfolio, strategy

Risk analysis tools

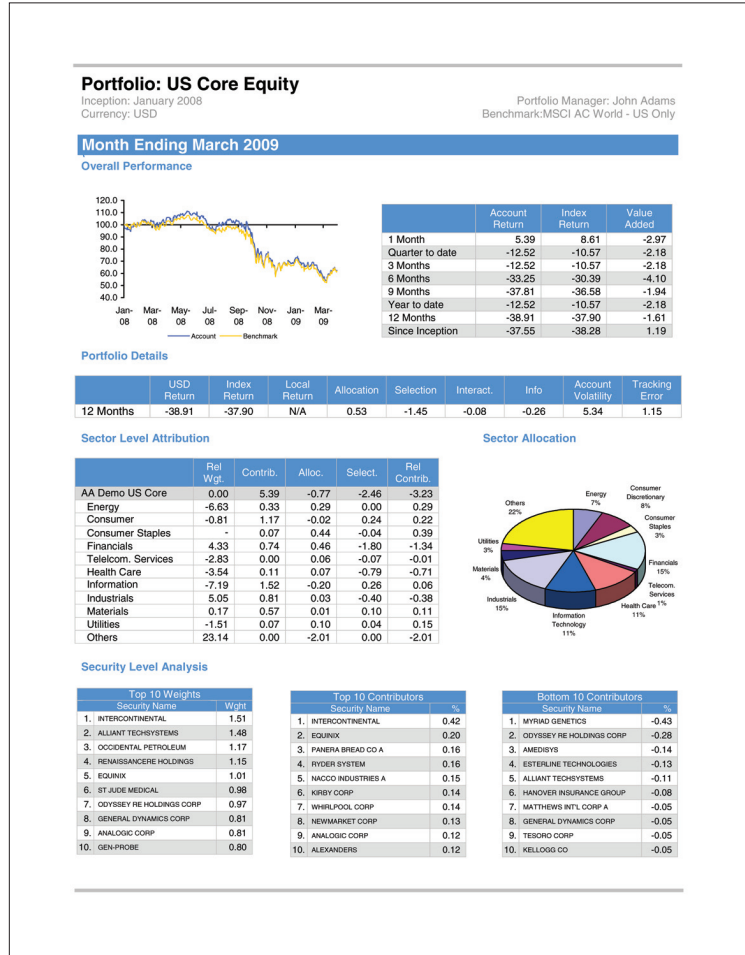
- Tracking error and VaR
- Risk decomposition
- Stress testing/scenarios

Composite reports

- Composite returns with outliers and relative to benchmark
- Full historical periods
- Gross/net returns
- Full audit control reports
- GIPS verification support

Global Transaction Services
www.transactionservices.citi.com

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CitiDirect® Performance and Risk Measurement Service (PRISM)

