



# THOMSON REUTERS PORTIA PERFORMANCE AND ATTRIBUTION MADE EASY

UNDERSTANDING YOUR RETURNS



THOMSON REUTERS™

## Thomson Reuters PORTIA offers you critical insight into your returns, calculating performance and attribution at the security level. It gives you the tools you need to analyze performance your way for both internal analysis and presentation to clients.

Choose from a comprehensive range of options for complete flexibility in multicurrency performance reporting and analysis. Access all the features necessary to support compliance with Global Investment Performance Standards (GIPS®). Thomson Reuters PORTIA provides precise, security-level, segment-level, and multicurrency performance measurement complete with flexible composite and segmentation capabilities.

### KEY BENEFITS

- Enables you to achieve compliance with Global Investment Performance Standards (GIPS®)
- Supports multiple methodologies for performance measurement and attribution analysis
- Compares user-defined composites to industry standard benchmarks and indices
- Calculates performance at multiple levels – starting at the security level allowing for segmentation and analysis at several levels
- Creates high quality presentation formats to meet your requirements
- Operates in a highly scalable environment to handle high volumes without impacting your daily operations

See a true picture of your investment performance over time. Thomson Reuters PORTIA gives you the flexibility to calculate performance, based on current and historical data so you can create sound investment strategies and convey results in a compelling fashion.

### INDUSTRY-STANDARD RATE OF RETURN METHODS

Calculate your returns on a time-weighted basis, dollar-weighted basis, or on a daily basis. With Thomson Reuters PORTIA you choose from a variety of rate of return methods and characteristics:

- Various performance measurement methods: Daily, Modified Dietz, Modified BAI, Dietz (ICAA), BAI's IRR approximation, and full-time and money-weighted internal rate of return
- Valuation frequency (daily, monthly, quarterly, annually), handling of interest and dividend accruals, separate managed from unmanaged assets, inclusion or exclusion of management fees, and valuing performance using irregular valuation dates
- Performance comparisons to your own dollar-weighted composites and/or any standard index. Develop your own indices using model portfolios or combinations of indices
- Levels at which performance should be calculated such as security type, security class, industry, and objective
- Calculations at the currency level including performance from a specific angle, including portfolio, or segment performance in your system's base currency, the currency of a particular portfolio, or the currency of an individual security

### POWERFUL CONTROLS FOR CALCULATING PERFORMANCE

Thomson Reuters PORTIA offers a wide range of options that allow you to specify parameters for calculating performance. For example, you control the frequency of your valuation, whether managed assets should be separated from unmanaged assets and how to handle interest and dividend accruals.

Calculate performance based on transactions held in your database, or on a set of historical transactions, including those that precede your migration to Thomson Reuters PORTIA. Import transactions automatically or enter the data manually using the Historical Update option. You also have the option to import complete performance records directly.

**MULTI-TASK WITH MULTI-USER PERFORMANCE**

Run multiple performance update sessions simultaneously or perform multiple functions while the system calculates performance in the background. Thomson Reuters PORTIA's ability to process multiple and complex tasks simultaneously, gives you the freedom to perform day-to-day functions without interruption.

**SUPPORT FOR COMPLIANCE WITH AIMR-PPS AND GIPS**

Thomson Reuters PORTIA includes the various tools you need to support compliance with AIMR Performance Presentation Standards™ (AIMR-PPS) and the Global Investment Performance Standards™ (GIPS).

Core tools include:

- Multiple performance computation methods to calculate portfolio rates of return
- Creation of portfolio composites (e.g. groups of portfolios) to apply a given performance methodology
- Options to calculate performance presentation results along AIMR guidelines for a minimum number of years and for a portfolio's performance history (at least 10 years)
- Portfolio performance measurement methodology to meet AIMR integrity guidelines

**FIXED INCOME AND EQUITY ATTRIBUTION**

Transform investment data into powerful performance analysis for better investment decisions and demonstrate results to stakeholders, clients and prospects. Thomson Reuters PORTIA is designed to provide you with precise, security-level, segment-level, and multicurrency performance and attribution.

Thomson Reuters PORTIA analyzes the source of returns for fixed income as well as equity portfolios or segments. Choose the methodology that is right for your needs and take advantage of the multi-period linking and nested classification schemes.

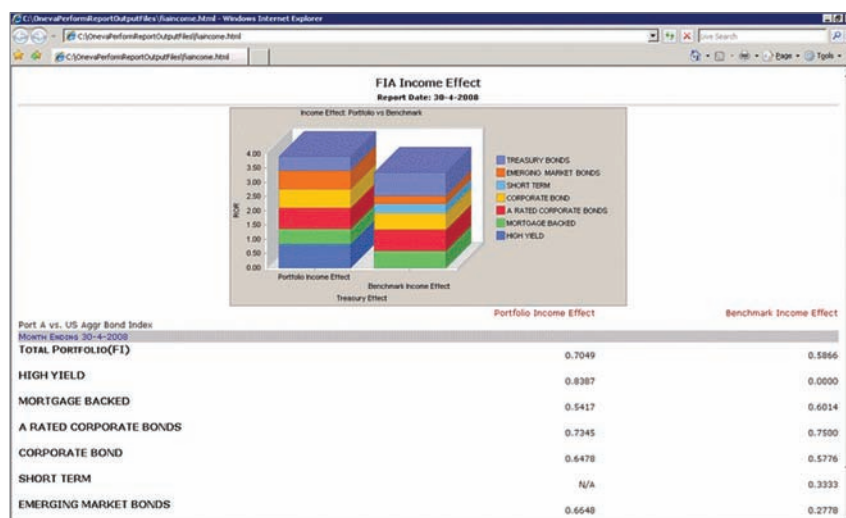
**PERFORMANCE REPORTING**

Generate robust performance reports that deliver your clients clear visibility and insight into their investments. Choose from a selection of standard performance reports or create customized reports of your own.

Thomson Reuters PORTIA's powerful reporting empowers you to generate almost any type of performance report. When you need to access highly complex performance data or need to produce a client-specific report, you have the ability to define customized performance calculations using the specialized rate of return performance function.

Reporting capabilities include:

- Easy-to-use reporting platform proven in the most demanding environments
- Web-based user interface for both report creation and delivery
- Standard presentation quality reports and the ability to modify them to meet specific client needs



**Reliable.Secure.Proven.PORTIA**

**To learn more contact:**

**North America:**

+1 617 856 2700

**EMEA:**

+44 (0)20 7542 6960

**Hong Kong:**

+852 3762 3300

**[portia@thomsonreuters.com](mailto:portia@thomsonreuters.com)**

**[tf-foliosolutions.net](http://tf-foliosolutions.net)**

