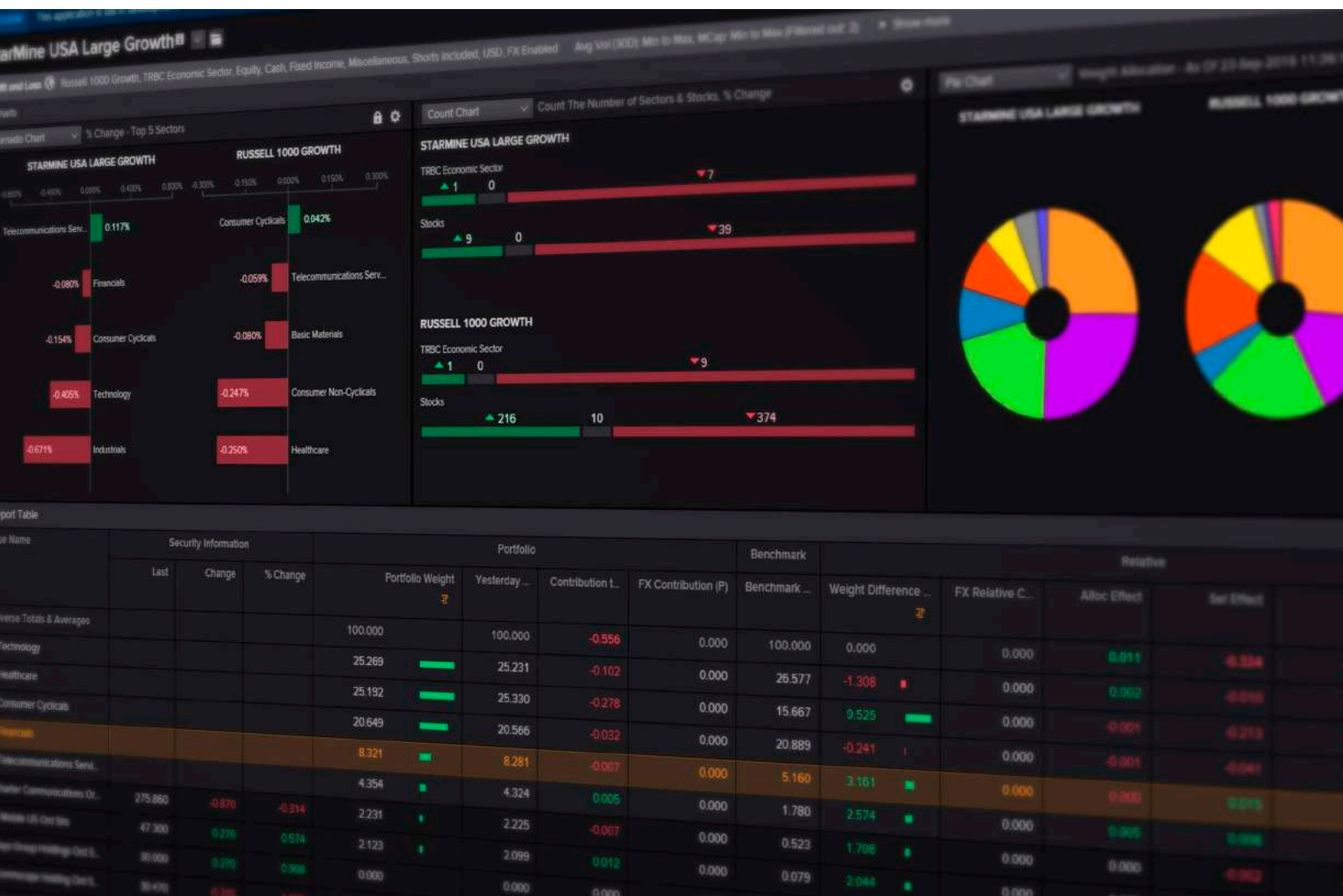


# Portfolio Analytics



Discover More  
 Profitable Opportunities

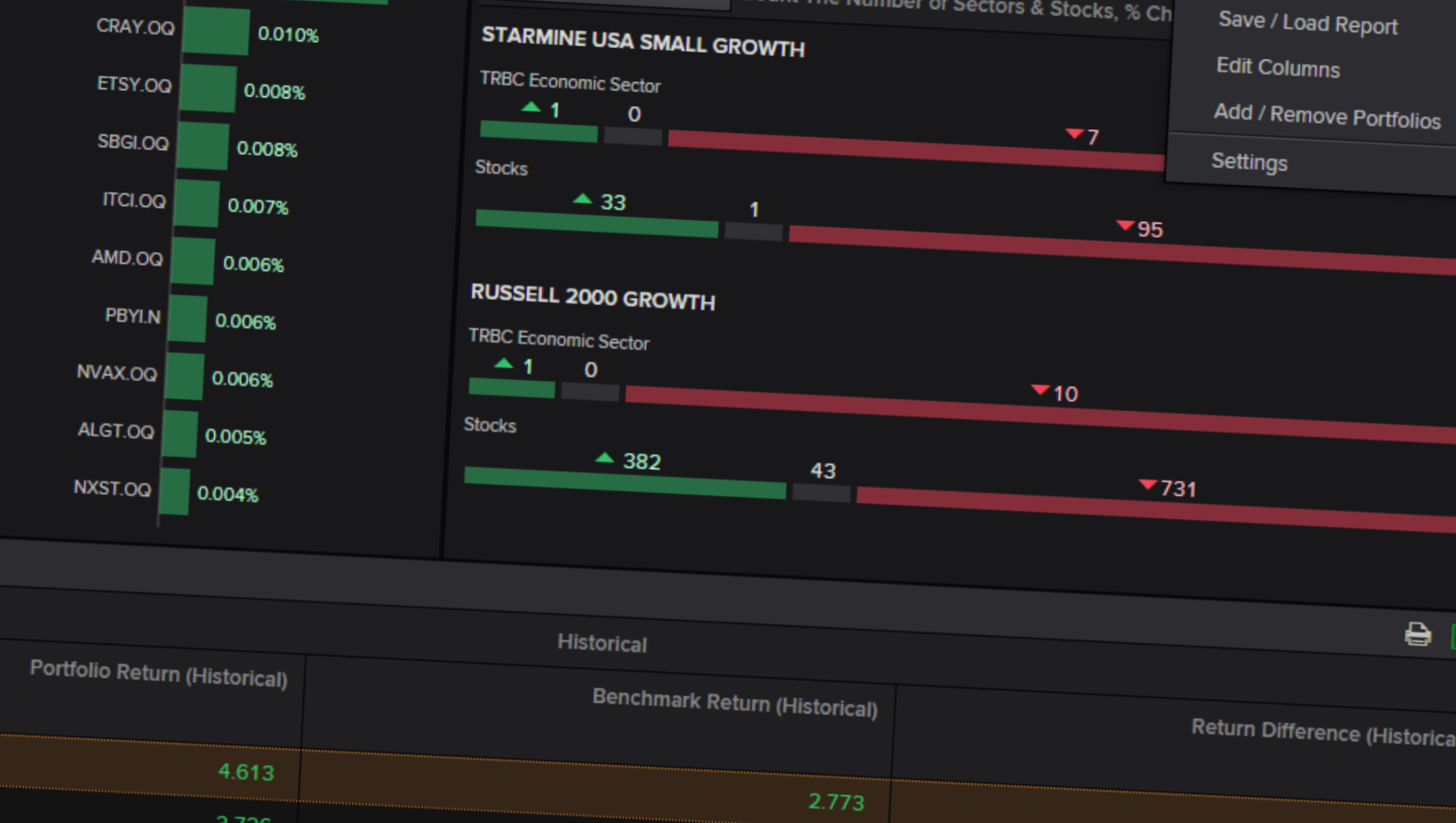


## Align your portfolios with investment objectives and improve client satisfaction

Thomson Reuters Eikon connects you to the right mix of news, macro economic data, analytics, markets and professional networks, filtered by your precise needs, and displayed on the world's most intelligent, intuitive and open desktop or mobile application.

With Eikon you can track real-time market information and more quickly understand the sources of relative risk and return in your funded and model portfolios. This enables you to efficiently make portfolio adjustments and clearly and accurately inform your clients of these changes.

Eikon provides you with access to a wealth of sectors, characteristics and industry-leading models and the ability to build in your own proprietary data, so you can evaluate your investment management strategy and results – and then produce custom reports for your clients with ease.



# How we can help you

## TRACK MARKET MOVEMENTS AND BETTER INFORM YOUR CLIENTS

Real-time streaming updates ensure you've always got the latest data, news, analysis and charts so you can better understand impacts to your portfolios. Quickly see how stock and sector movement affect contributions to your portfolio's Relative Return, Allocation and Selection Effect numbers.

## ALIGN YOUR PORTFOLIOS WITH INVESTMENT OBJECTIVES AND POLICY STATEMENTS

Use intuitive profiling, attribution and risk tools to easily understand if you are meeting mandates and matching investment style requirements. Adjust according to style shifts, long term goals and strategies.

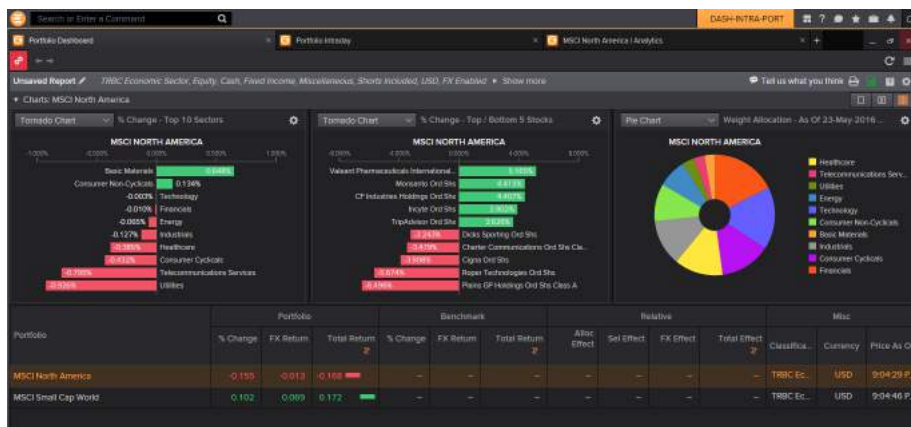
## FIT THE ANALYSIS FRAMEWORK TO MIRROR THE INVESTMENT PROCESS

You can define breakpoints, exclude securities and sectors, expand ETFs and mutual funds and incorporate custom algorithms and conditional formatting so you can quickly tailor analytics to the ways in which money is managed.

## PRODUCE CUSTOM REPORTS FOR YOUR CLIENTS WITH EASE

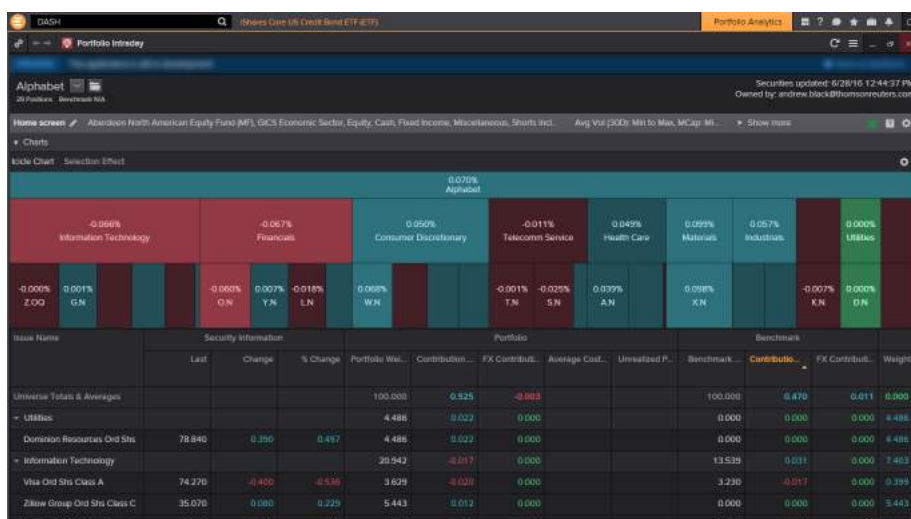
Create and customize investment performance reports easily, incorporating your company logo, disclaimers and commentary. Build and manage automated batch reporting through the desktop or by fully outsourcing to our batching service for faster and easier month-end or quarterly client reports.

# Monitoring your portfolios



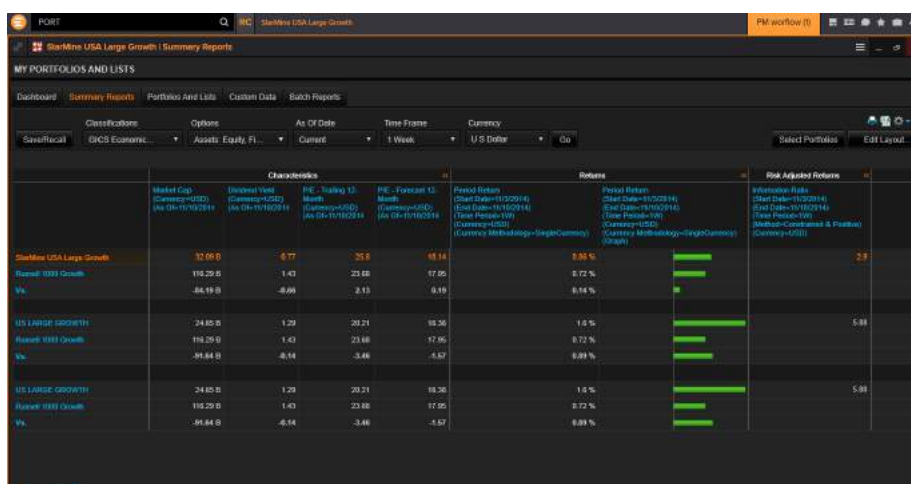
## UNDERSTAND PORTFOLIO PERFORMANCE IN REAL-TIME

- Monitor the intraday performance of multiple portfolio and benchmark pairs simultaneously
- Quickly sort by absolute and relative performance to see which portfolios are outperforming
- Select multiple chart styles including intraday portfolio tracker and sunburst charts



## DRILL DOWN INTO THE SECTORS AND SECURITIES THAT ARE DRIVING INTRADAY PERFORMANCE

- Configure and save layouts to display the most relevant fields per portfolio and benchmark
- From any security, quickly link to further analysis including news, quotes, charts, and research
- Identify key market movers with the interactive icicle chart
- Filter highly liquid securities with the Winners and Losers feature



## QUICKLY VIEW PORTFOLIO SUMMARY LEVEL DATA IN A SINGLE SNAPSHOT VIEW

- View characteristics, returns and attribution for time periods up to 1 year
- Save or recall multiple output formats



# Analyzing your portfolios

## PERFORMANCE ATTRIBUTION

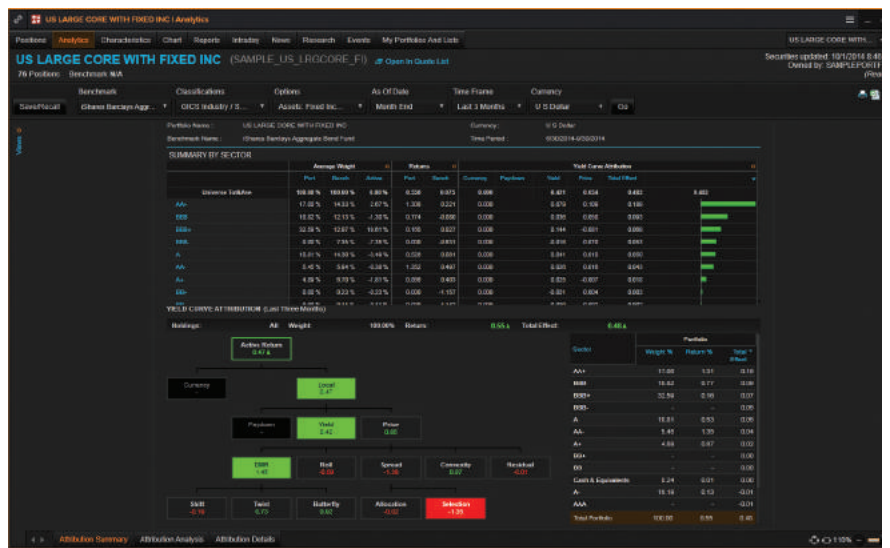
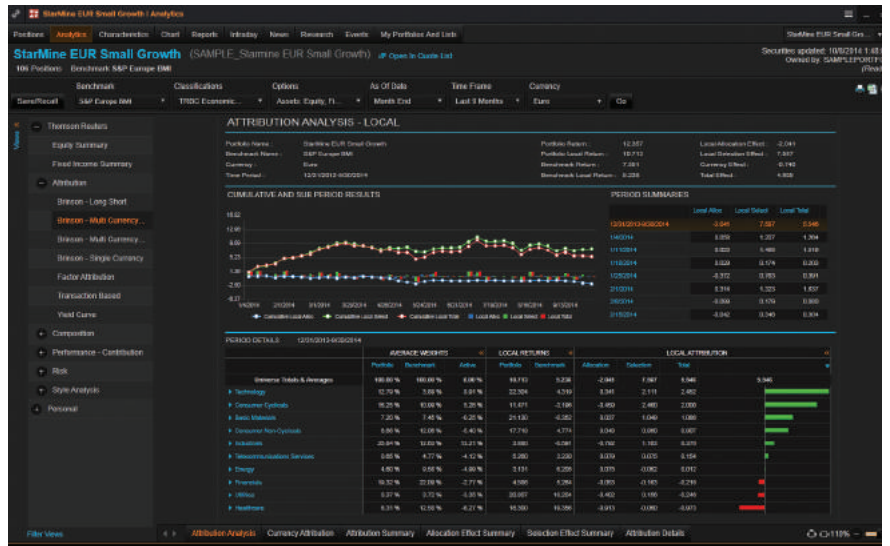
Explore historical performance through methodologies and options that best correspond to the asset class and the investment decision process.

### a. Brinson Style Attribution Includes

- Single and Multi Currency Analysis
- Singer Karnosky Analysis
- Nested Attribution Analysis
- Multi-period linking with no residual
- Long/Short Attribution Analysis
- Transaction Based Analysis
- Arithmetic and Geometric methodology

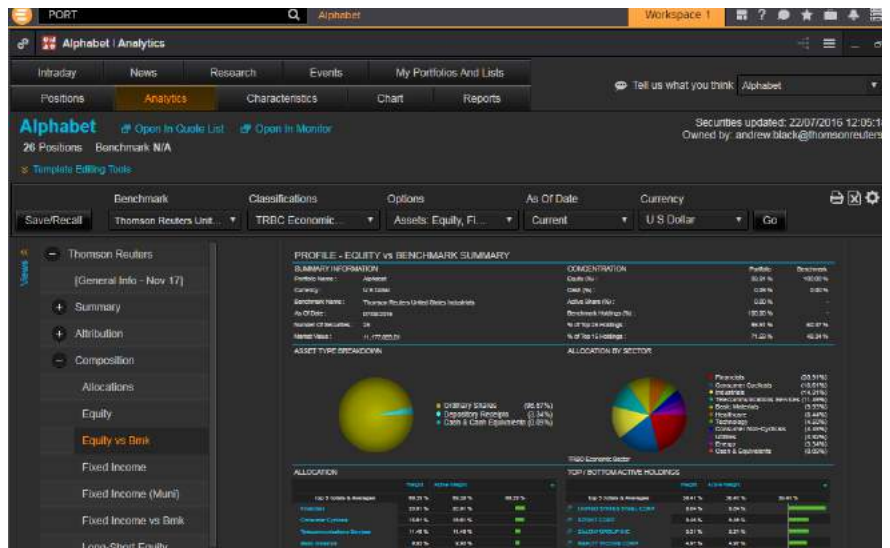
### b. Yield Curve Attribution – Fixed Income Specific

- Provides a more accurate analysis of Yield Curve movements than Lord's model – our algorithm dynamically finds the pivot point about which the twist occurs



## PROFILE ANALYTICS – EVALUATE PORTFOLIO COMPOSITION AND STRUCTURE

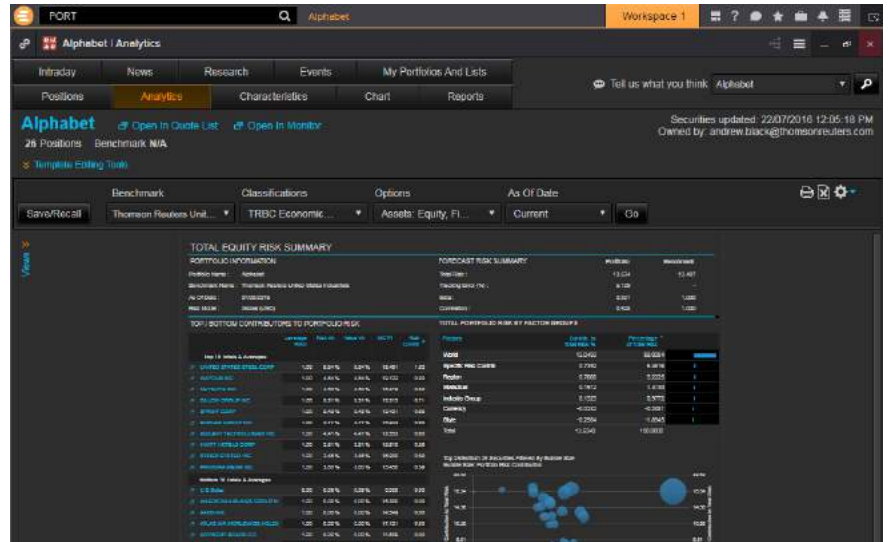
- Evaluate holdings over time and across portfolios by displaying characteristics, sector details and constituents for one or more portfolios and or indices on one or more dates
- View by single or multi asset class including Equity, Fixed Income, Options and Cash and by Long or Long Short weightings



## RISK ANALYSIS – MEASURE AND EVALUATE FORECAST PORTFOLIO AND ACTIVE RISK

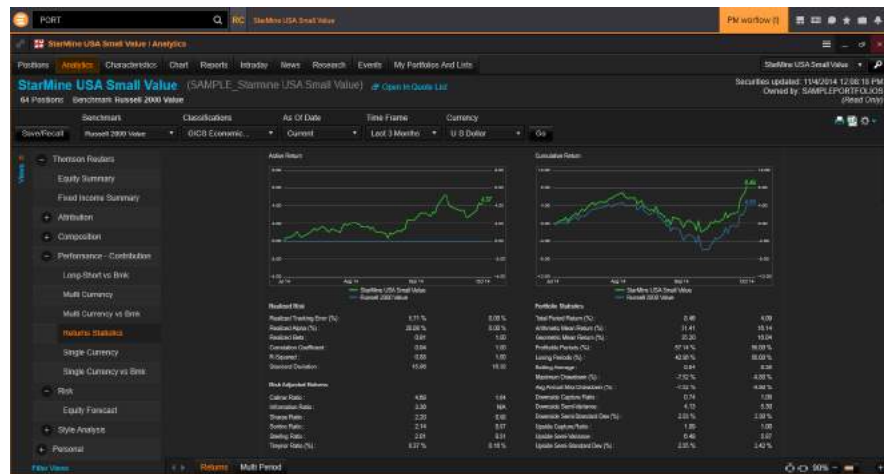
Eikon Portfolio Analytics includes our proprietary Global Equity Risk Model to forecast and quantify portfolio risk due to market sources, common factors, industry exposures and individual stock positions.

- Quantify and report top level forecasted risk statistics including Total Risk, Tracking Error, Beta and VaR
- Identify and evaluate sources of risk quickly through risk decomposition and marginal contribution analysis
- Recognize and adjust holdings based upon contribution to tracking error and implicit risk return bets



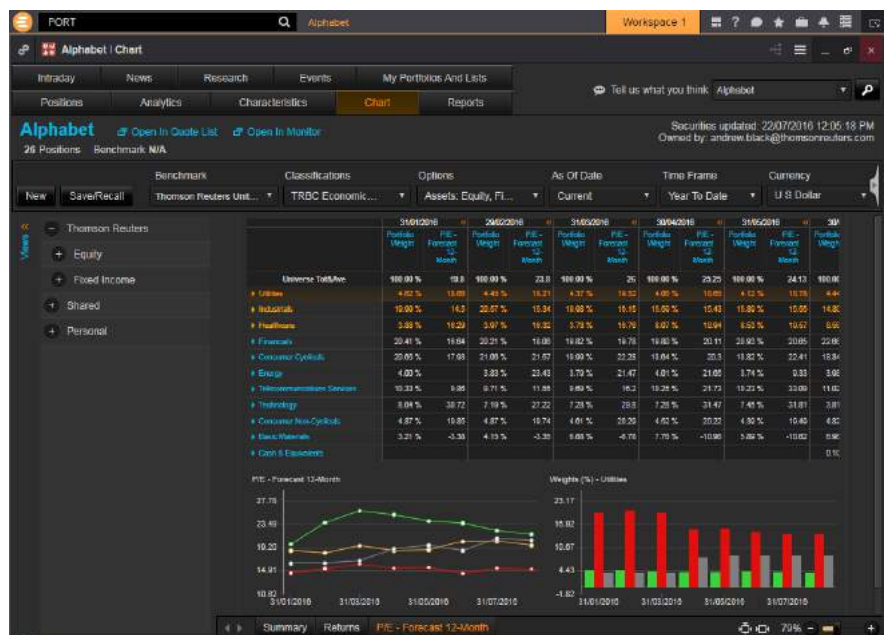
## RISK ANALYSIS – MEASURE AND EVALUATE REALIZED RISK AND RISK ADJUSTED RETURNS

- Realized Risk includes Standard Deviation, Realized Tracking Error, Beta and R2
- Statistics Includes Upside / Downside Capture Ratio and Upside / Downside Semi-Variance
- Risk Adjusted Returns includes Sharpe, Information, Treynor and Calmar Ratios

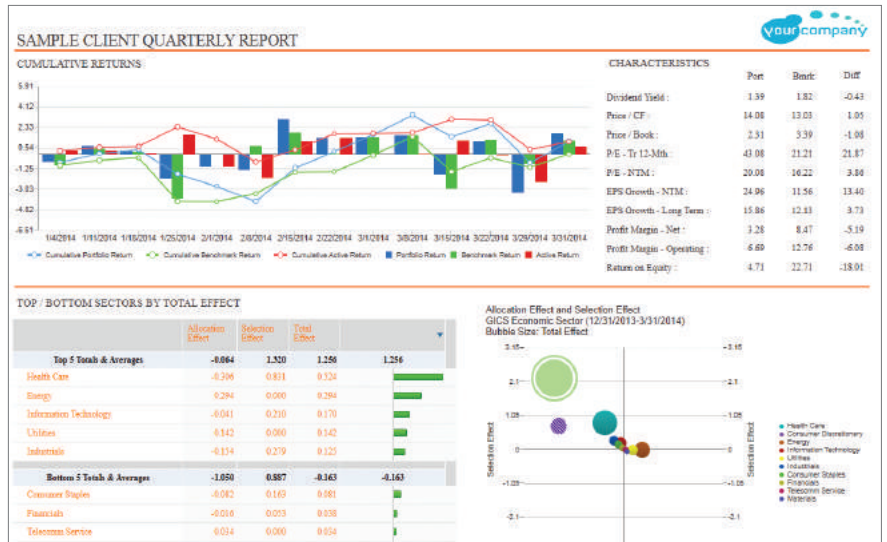


## Portfolio charting

- View portfolio characteristics over time
- Configure charts to display portfolio details on an absolute or benchmark relative basis
- Create, save and recall custom chart views



Customize the layout of client facing reports by combining market information with your proprietary data, corporate identity, disclaimers and language.



## Reporting

### BETTER INFORM YOUR CLIENTS WITH CUSTOMIZED REPORTS

- Design and share your own custom, branded reports and make them accessible through ad hoc desktop reporting or through an automated batch job schedule with email or FTP delivery
- You can utilize custom analytics templates that combine market information with your own data, logos, fund descriptions or disclaimers for final client-ready output. We also provide flexibility through our Report Writer tool which enables you to dissect analytics according to very specific individual client needs
- You can utilize the desktop Batch Master to create and run your own automated reporting jobs or you can fully outsource this task to Thomson Reuters for greater efficiency

### INTEGRATING YOUR PORTFOLIOS, LISTS AND PROPRIETARY DATA

- Our Portfolio Integration team works closely with you and your Thomson Reuters representative to assure, through a high degree of auditing and reconciling, that accurate and reliable data is loaded on a daily basis, with minimal ongoing effort from the user
- Benefit from the long standing experience and many existing relationships Thomson Reuters holds with links to custodian banks and portfolio accounting and performance management systems
- Automatically incorporate newly transmitted portfolio positions into your morning routine and batch reporting timetable, so that your analyses are available to you on the schedule that you need

## Portfolio Construction: Asset Allocation

- Import proprietary historical returns or use readily available indices as proxies for asset types
- Optimize your asset selection through different models including Black Litterman methodology
- Input constraints on your portfolio or choose views to reflect your expectations for returns. View your desired allocation mix diversified to balance risk versus return for your given scenario



# Why choose Thomson Reuters Eikon for your portfolio analytics needs?

- Proven And Established In The Market – Thomson Reuters collects and analyzes issue level data for an enormous number of client investment portfolios, global market indices and broad asset universes
- All the content you need to monitor and analyze your portfolios in one place – Eikon seamlessly brings together data from multiple sources including your own proprietary data. For more details see the content section below
- A Trusted Provider – we maintain the highest level of data security, integrity and confidentiality
- High Quality Service – we provide full technical, analytical and content support
- Customizable Solution – you can easily and quickly match your investment process through a highly interactive, configurable desktop solution
- Ease Of Use – the intuitive design means that minimal learning is required
- Create Compelling Client Presentations – each chart is complemented by detailed reports, which can be easily expanded and collapsed
- Fast Content Exploration Of Issue Level Data – direct links between portfolio and index holdings to News, Research and Events information on Eikon save you time

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## All the content you need to monitor and analyze your portfolios

You need outstanding data coverage in order to track your portfolios and power the analysis that enables you to meet your investment objectives. Thomson Reuters Eikon offers you an integrated reporting solution in a single desktop that seamlessly brings together data from multiple sources including your own proprietary data. Our global reach and local market presence provides fast access to thousands of global and local market vendor indices, country, region, and industry sectors classifications, FX spot rates and ETF constituent level data.

- Thomson Reuters owns numerous leading quantitative, fundamental and descriptive data sets including
  - Worldscope and Reuters Fundamentals
  - I/B/E/S Estimates
  - EJV Fixed Income
  - Data Scope Pricing & Corporate Actions
  - Lipper Global Mutual Funds information and Lipper Active Indices
  - StarMine quantitative models and factors
- We also incorporate your alternative pricing sources, custom characteristic data proprietary factors and information on unusual securities not in our databases and can create custom sectors for you.

Visit [financial.tr.com/eikon](http://financial.tr.com/eikon)

For more information, contact your representative or visit us online.