

Performance Reporting

Complete Performance Reporting and Absolute Attribution Analysis

Performance Reporting helps investment managers receive daily performance calculations - without the need to rely on an administrator, custodian or third-party provider for that information.

Powered by BI-SAM's best-in-class B-One® performance calculation engine and underpinned by Broadridge's market-leading technology platform, the solution provides complete performance reporting and absolute attribution analysis for internal and external requirements across asset classes and business dimensions.

The Value of Integration

Broadridge is the only provider that offers an integration of Performance Reporting with hedge funds' existing order, portfolio and risk management systems.

Integration Benefits:

- **Increased speed and efficiency** in evaluating data and making decisions
- **Error reduction** by eliminating manual data entry and time-consuming reconciliations.
- **Increased transparency** by shadowing your administrator's reports and calculations through the elimination of data silos.
- **Added versatility** by creating customized reports for a variety of purposes – internal management, investor reporting, due diligence, and investor presentations.

Comprehensive Performance Measures

An industry leading solution for hedge funds wanting to minimize technology spend and obtain shadow performance calculation—while getting a dynamic, effective, and efficient solution that allows them to focus their time on raising and managing assets.

LEVERAGE A COMPLETE SET OF PERFORMANCE ANALYTICS TOOLS

Fund-Level and Combined Fund Performance Gross and Net TWR plus Net IRR in up to 4 currencies across a wide range of fixed periods (day-, month-, quarter-, year-to-date, since inception, 1-3 year rolling and more).

Asset-Level Performance Computation of returns, weights and contributions at position-level in fund currency including the impact of transactions costs. Also provides multi-asset coverage while incorporating contributions from earned income, support for short positions and internal transfers.

Market Segment Performance Aggregation of position contributions by geography, strategy, sector and user-definable security attributes.

Benchmark Comparison Fund vs. benchmark performance charting and benchmark-relative excess return measures such as Excess Return Proportion.

Fund Analytics Incorporates Standard Statistics, (Alpha, Beta, Volatility, Correlation, R-Squared), Standard Ratios (Sharpe, Sortino, Treynor, Jensen, Information Ratio) and more.

Historic Performance Measurement Import of historical accounting and benchmark data for performance measurement since inception. Or, pull in a partial accounting history for measurement from a fixed start date.

ADVANCED PERFORMANCE REPORTING

Dashboard & Mobile Data Warehouse Reporting Displays data directly from Broadridge's Analytics Master's Data Warehouse while conveniently accessing all reports through Report Manager, Broadridge's web and mobile-based dashboard application.

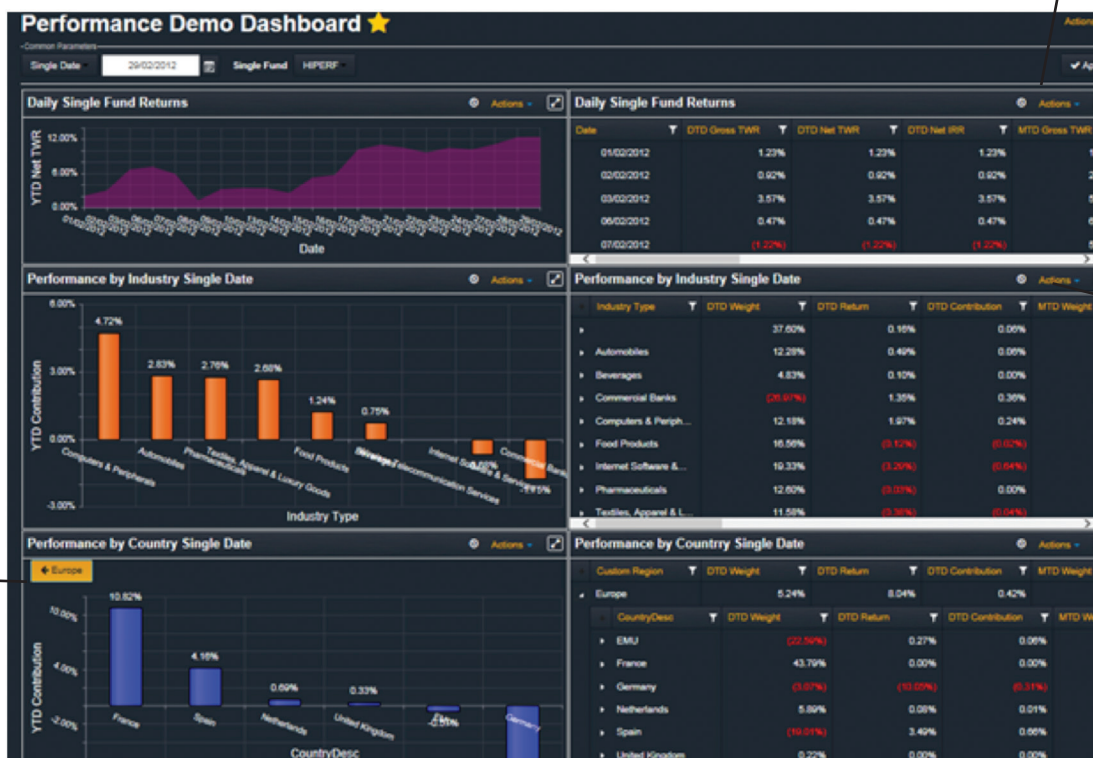
Standard Performance Reports Presentation quality outputs for Fund vs. Benchmark, Performance by Segment, Best/Worst Performers and Contributors.

Simplify Performance Reporting

- **Turnkey** – Plugs it into your firm's existing infrastructure, with no need to redesign systems.
- **Integrated** – Provides the industry's only performance reporting solution that is fully integrated with leading software for order management, portfolio management and risk management.
- **Transparent** – Obtain comprehensive performance metrics enhancing transparency and enabling you to deliver everything a consultant or investor requires for fund due diligence and periodic reporting.
- **Timely** – Results are automatically updated overnight and available T+1, with automatic backdated corrections.
- **Customizable** – Set reporting time periods, from a single day to since-inception. You also can define what is included in fees, for calculating performance-net-of-fees.

POWERFUL GRAPHICS TO SUPPORT YOUR ATTRIBUTION STORY

Attribution charts also are available by sector, strategy and user-definable segment.



Single Fund Activity

Industry Comparison

Country Performance