

## PERFORMANCE TOOLS: TIMELY, ACCURATE, & BRANDED

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### MEASURE, MONITOR AND REPORT YOUR INVESTMENT RESULTS

Timely, accurate performance measurement is a cornerstone of the investment process. For measuring investment success and communicating results, Archer® delivers performance technology and services that support GIPS® standards and meet the exacting needs of discerning investors. Archer's robust capabilities support tactical efforts to analyze investment results, monitor risk, compare to benchmarks, and deliver investor reports. So you can focus on delivering successful investment strategies to your clients.

### PERFORMANCE METHODOLOGY

Multi-level performance calculation is a complex endeavor. Transactions at the account level, membership changes at the group level, accrual or fee allocations at the firm level, and securities changes at the market level necessitate a dynamic, detail-based, auditable performance calculation methodology.

Archer uses daily valuations that include accrued income to calculate true time-weighted performance returns. Daily returns derived from beginning values, ending values, and net flows are geometrically linked to generate standard — or custom — performance-period views.

Archer is able to calculate, store, aggregate and report returns for all asset classes *in any currency* at the individual account, group, or firm level.

Granular performance measurement by portfolio, asset class, sector, and security assists with institutional-level performance reporting while detailed data capture supports customized report generation and export to third-party analytics systems.

And Archer associates are available to assist in validating performance output, including reviews of underlying data, identification of outliers, and certification of composite membership.

### COMPOSITE FUNCTIONALITY AIDS GIPS® COMPLIANCE

At the core of Archer performance is its thorough consideration of GIPS® Standards for Firms' Input Data and Calculation Methodology; Composite Maintenance Requirements; and Return Reporting.

Integrated composite membership and exception tools ease the process of maintaining composites and preparing for verifications, and extensive reporting tools assist in preparing composite reports.

Archer's automated composite membership functionality and automated creation of composite exception paperwork facilitates the composite verification process and supports investment management teams' efforts to efficiently comply with the standards specified in the Global Investment Performance Standards for Firms, published by the CFA Institute, including:

- Flexible and robust composite membership rulesets such as model membership or minimum asset levels
- Documentation of composite exceptions for specified transactions
- Calculation methodologies capable of supporting equal-weighted and asset-weighted performance composites both net of fees and gross of fees
- Trade-date accounting
- Multiple measures of dispersion, including asset-weighted standard deviation of individual portfolio returns for each annual period
- Tracking of discretion, bundled fee portfolios, and no-fee portfolios

Reporting tools designed to assist in the development of performance presentation material includes:

- Annual returns for all years
- The number of portfolios and amount of assets in the composite
- Value of the total firm assets
- Cumulative and annualized returns for the composite and the benchmark index over multiple time periods.

When an account's activity or a client request is deemed reason to exclude the account from its performance composite, even though it otherwise meets the composites' membership rules, Archer documents the account's composite exclusion. Automated exception rulesets may include such things as tax related transaction requests, cash withdrawals greater than a particular percent of the market value of the account, or requests to hold a specific amount of cash for a period of time.

## **ADVANCED ANALYTICS**

Discerning institutional investors and their representatives require advanced performance data. Supported by our best-in-class performance accounting engine, Archer is capable of providing robust analytics including index comparisons, custom blended benchmarks, a full suite of risk measures, fixed-income analytics, and graphical views of portfolio construction.

## **BRANDED PRESENTATION OF YOUR INVESTMENT RESULTS**

Archer allows for powerful, custom-branded reporting of performance results. From firmwide views segmented by portfolio manager for internal purposes, to sophisticated and personalized reports for client meetings, the fully integrated Archer performance engine provides investment management teams with readily accessible information, formatted for easy analysis and simple sharing.

With available custom report packages, teams can create reports that match your firm's branding and corporate design standards. Packages delivered in PDF format can be used for on-demand client meetings, or generated in bulk for periodic statements. Either way, Archer supports your brand identity with full-color logo integration, color-matched graphic elements, and custom commentary, notes and disclosures.

Archer honors your brand asset with extensive, brand-aware capabilities.

PRECISE CALCULATION OF MULTI-LEVEL PERFORMANCE METRICS.  
GIPS®-AWARE METHODOLOGY. ROBUST RISK MEASURES AND  
ANALYTICS. BRANDED PERFORMANCE REPORTS.

SHOWCASE YOUR INVESTMENT RESULTS WITH ARCHER.