

INVESTMENT PERFORMANCE MEASUREMENT

Increasing investment complexity and mounting data challenges make robust oversight and transparency in investment performance more valuable than ever. Draw on Northern Trust's investment performance measurement services to achieve clear and independent analytics which may provide greater insights for better decision making.

GAIN GREATER INSIGHT THROUGH INDEPENDENT ANALYTICS

Use our Performance Measurement services to deliver powerful measurement and attribution solutions, enabling greater understanding of investment performance for better decision making.

- **Discover** how your investment portfolios are performing and analyze the factors driving those results
- **Trust** in the expertise of our global team of consultants to support you in the way that suits you best
- **Benefit** from multi-asset data coverage, consistent independent pricing and robust data integrity controls to calculate returns you can have confidence in
- **Understand** your results at a glance using Performance RADAR, our analytical reporting tool available on line
- **Use** our Integrated Reporting suite of flexible published reports to engage with your analytics in a way that works for you

Proven expertise

- More than 40 years' experience providing performance solutions to global clients
- Over US\$ 5 trillion of assets under measurement
- Serving more than 800 clients worldwide, including investment managers, pension funds, central banks, insurers, sovereign entities and foundations

All figures as of Dec 2018

Source: Northern Trust

MEASURING ALL ASPECTS OF PERFORMANCE

Investment Performance Measurement allows you to employ a vast range of measurement and analysis methods regionally or across asset classes including:

- **Relative Rate of Return / Excess Rate of Return** – access rates of return versus a benchmark at a total level, asset class level and security level
- **Equity Attribution** – gain access to equity attribution analysis broken down by security, sector, industry, region and asset class as well as security level contribution analysis
- **Fixed Income Attribution** – gain greater insight into fixed income performance using attribution reflecting interest rate and credit rating decisions
- **Risk Statistics** – benefit from ex-post risk statistics including ex-post VaR analysis and risk adjusted attribution
- **Asset Allocation & Characteristics** – access a wealth of portfolio characteristics and asset allocation analysis
- **Composite Measurement** – our proprietary Composite Management System (CMS) can support you to achieve and maintain GIPS standards to pass a compliance audit
- **Universe Comparison** – representing the performance results of a large number of institutional portfolios to provide peer group comparison

RELY ON OUR GLOBAL REACH

Every day, Northern Trust's Investment Risk and Analytical Services (IRAS) team provides clients around the world with valued analytics. We have consultants in Chicago, London, Singapore and Melbourne to support you in evaluating performance measurement and risk analysis as well as investment compliance monitoring. Above all, we support you in gaining greater insight into your investments for more informed decision making.

Contact us

To learn more about how Northern Trust can help you better measure your investment performance and to arrange for a demonstration, contact your Northern Trust representative or visit www.northerntrust.com

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