

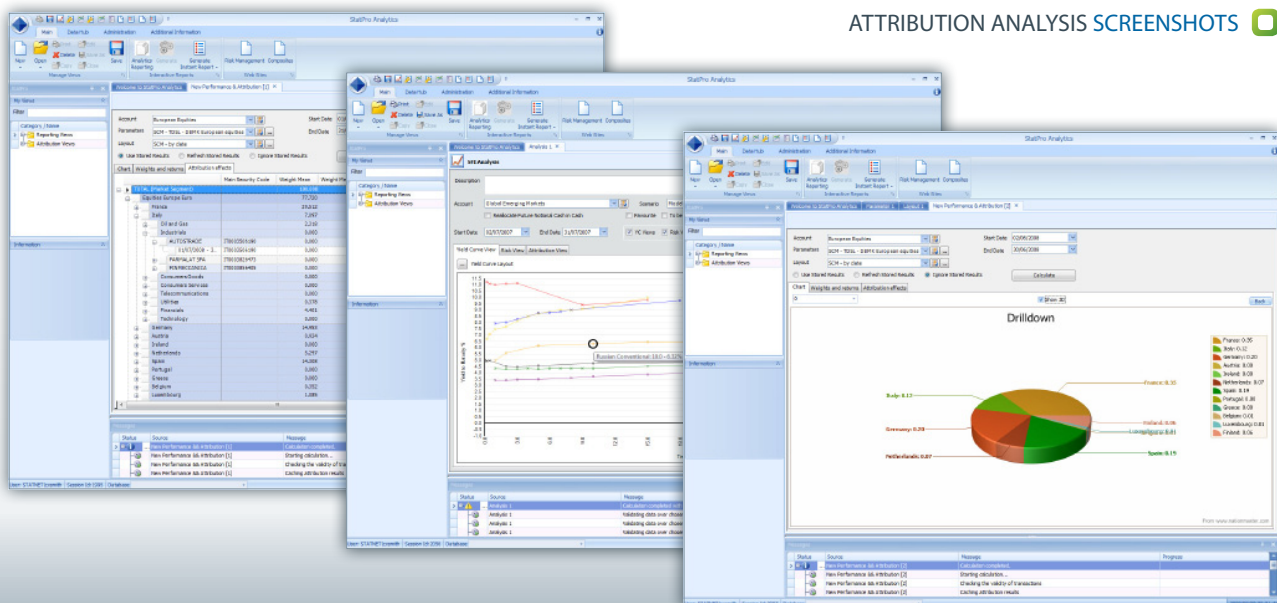


ATTRIBUTION ANALYSIS

StatPro's Attribution Analysis module offers a *richer analysis* of bond and equity investments than any other system.

With its highly flexible user interface, the tool can easily identify specific risk factors that determine bond and equity performance. It is also able to assess the skills of management to provide added value relative to a benchmark.

ATTRIBUTION ANALYSIS SCREENSHOTS



NEW FEATURES

State of the art user interface

- Instant data access
- Full drill-down capacity
- Customized views
- Yield Curve graphs to monitor market behavior

KEY BENEFITS

- Security level and transaction based performance measurement
- Multiple attribution models
- Yield curve strategies analysis including duration bets, shift movements, twist, butterfly, roll down effects and impact of convexity
- Fund versus fund analysis
- Full currency management handling
- User definable segmentation such as currency, country, industry sector, rating, maturity or duration bands
- New Attribution models enable closer integration of the management process with performance analysis.

