THE CHALLENGE

Due to the complexities of the loan market, asset managers were required to develop performance attribution solutions (performance benchmarks and attribution analysis) in Excel, creating an inefficient and unwieldy process.

THE SOLUTION

Black Mountain’s Performance Attribution solution allows managers to calculate performance and attribute that performance based on allocation & selection effects, using GIPS compliant and industry standard methods. Analysis can be performed on any security attribute maintained in the system and results can be compared to any benchmark.

PRODUCT FEATURES

- Calculates daily hedged and unhedged performance for the composite or any investment grouping, using GIPS compliant methods
- Geometrically links returns in real-time to allow custom date range or period analysis
- Handles nuances of loans, including paydowns before settlement, unfunded positions, outstanding adjustments, refinances, and other activities not handled by traditional attribution systems
- Automatically highlights data gaps that would cause inaccuracies in the return calculations
- Follows the Brinson-Fachler Method and provides industry standard metrics such as: arithmetic/geometric excess return, contribution, and active return, as well as allocation, selection, and interaction effects
- Allows comparison between composites & indices and across any number of dimensions
- Provides out of the box support for slicing by asset, issuer, strategy, asset class, Moody’s/S&P industry & rating, and country
BLACK MOUNTAIN IS A SOFTWARE COMPANY that develops innovative, highly configurable solutions for global asset managers in the areas of data aggregation, process management, and business reporting. Our suite of best-practice solutions includes:

- Portfolio Management
- Trade Order Management
- Compliance
- Research Management
- Private Debt
- Performance Attribution
- Data Warehouse
- Enterprise Data Management (EDM)
- Investment Accounting
- Asset Servicing

Our platform eliminates the boundaries between systems, information, and people, allowing employees to focus on high-value activities that drive investment performance.

OUR CLIENTS

We work with many of the world’s leading investment managers, credit funds, hedge funds, private equity, direct lenders and banks who use our platform to manage all varieties of fixed income, alternatives, and equities including tradable loans, derivatives, real estate/mortgages, municipal finance, and FX/currencies. The list below is a representative client list.

- Alcentra
- Ally
- Antares Capital
- Apollo
- Ares
- Bain Capital Credit
- Barings
- Blackstone GSO
- Cambridge Associates
- Capital Four
- The Carlyle Group
- Eaton Vance
- Franklin Templeton
- Golub Capital
- Hamilton Lane
- Highbridge
- ICG
- Invesco
- Jefferies
- KKR
- Orchard Global
- TIAA
- TPG

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