

Fixed Income Attribution

EFFICIENT FIXED INCOME ATTRIBUTION PROCESS:

- > Complete break-down of the portfolio's total performance drivers
- > Ability to decompose the Fixed Income Attribution into the GICS classifications
- > Limit allocation on the sources of your performance
- > Automated calculation mechanism

ASSESS YOUR FIXED INCOME PORTFOLIO'S PERFORMANCE IN AN INSTANCE!

In a performance driven environment the biggest concern of a fund manager apart from the absolute portfolio performance is whether the portfolio is performing well relative to the "Market". Whilst the first question could be quite tricky to answer, a response to the latter one is even more demanding and for portfolios consisting of Fixed Income Instruments such an analysis could be a headache.

KlarityRisk's Fixed Income Performance Attribution (FIPA) solution provides a comprehensive tool to accommodate a thorough analysis of the Fixed Income portfolio's performance.

Key Features

> **Comprehensive Capabilities:** Advanced Fixed Income Attribution Modelling, Fixed Income Return Decomposition into its Fundamental Sources, Broad Range of Fixed Income Specific Metrics, Fixed Income Attribution by Issuer, Industry Group, Risk Country etc.

> **Monitoring and Reporting:** Automated Fixed Income Attribution Processes, Fixed Income Attribution Factors – Limits Allocation, Wide List of Fixed Income Attribution reports, Fully customizable Fixed Income Attribution Dashboards

> **Ease of Integration:** Embedded integration with APX, Inheritance of user rights based on APX roles, Same look and feel with APX

Utilizing KlarityRisk FIPA the user will be able to identify the sources of the portfolio's excess return based on its fundamental sensitivities to systematic factors, to quantify the impact active management decisions have on the relative performance of the portfolio as well as to notify the portfolio managers of rising risks (i.e. credit spread return gradually become overwhelming for a high risk-aversion strategy).

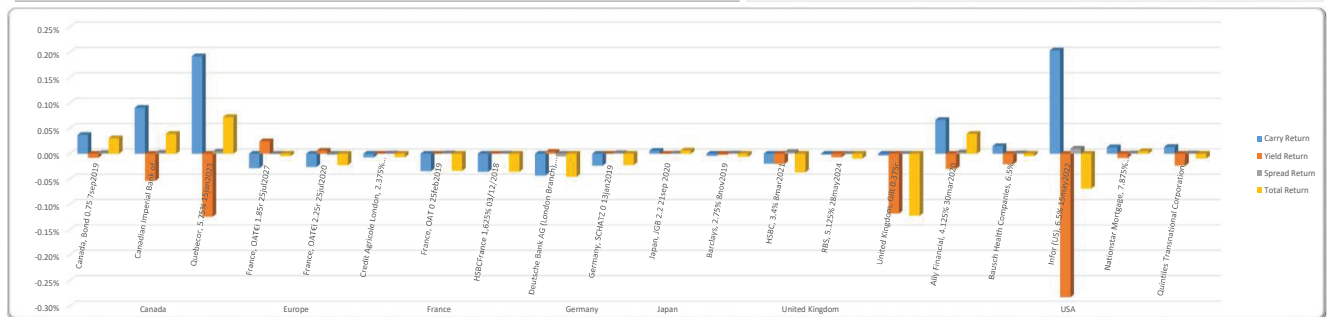
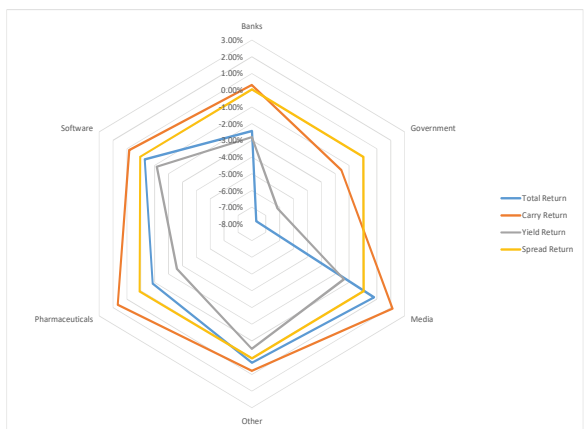
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Capital Growth FI Attribution by Risk Country

FI Attribution by Industry Group	Carry Return	Yield Return	Spread Return	Total Return
Canada	0.32%	-0.19%	0.01%	0.14%
Canada, Bond 0.75 7sep2019	0.04%	-0.01%	0.00%	-0.03%
Canadian Imperial Bank of Commerce, 2.55% 16jun2022	0.09%	-0.05%	0.00%	-0.04%
Quebecor, 5.75% 15jan2023	0.19%	-0.12%	0.00%	-0.07%
Europe	-0.05%	0.03%	0.00%	-0.03%
France, OATG 1.85r 25jul2027	-0.03%	0.02%	0.00%	0.00%
France, OATG 2.25r 25jul2020	-0.03%	0.01%	0.00%	-0.02%
France	-0.08%	0.00%	0.00%	-0.08%
Credit Agricole London, 2.375% 1jul2021	-0.01%	0.00%	0.00%	-0.01%
France, OAT 0.25feb2019	-0.03%	0.00%	0.00%	-0.03%
HSBCFrance 1.625% 03/12/2018	-0.04%	0.00%	0.00%	-0.04%
Germany	-0.07%	0.00%	0.00%	-0.07%
Deutsche Bank AG (London Branch), 3.7% 30may2024	-0.04%	0.00%	-0.01%	-0.05%
Germany, SCHATZ 0 13jan2019	-0.02%	0.00%	0.00%	-0.02%
Japan	0.01%	0.00%	0.00%	0.01%
Japan, JGB 2.2 21sep 2020	0.01%	0.00%	0.00%	0.01%
United Kingdom	-0.03%	-0.15%	0.00%	-0.17%
Barclays, 2.75% 8nov2019	0.00%	0.00%	0.00%	-0.01%
HSBC, 3.4% 8mar2021	-0.02%	-0.02%	0.00%	-0.04%
RBS, 5.125% 28may2024	0.00%	-0.01%	0.00%	-0.01%
United Kingdom, Gilt 0.375r 22mar2062	0.00%	-0.12%	0.00%	-0.12%
USA	0.31%	-0.37%	0.01%	-0.04%
Ally Financial, 4.125% 30mar2020	0.07%	-0.03%	0.00%	0.04%
Bausch Health Companies, 6.5% 15mar2022	0.01%	-0.02%	0.00%	0.00%
Infor (US), 6.5% 15may2022	0.20%	-0.28%	0.03%	-0.07%
Nationstar Mortgage, 7.875% 1oct2020	0.01%	-0.01%	0.00%	0.00%
Quintiles Transnational Corporation, 4.875% 15may2023	0.01%	-0.02%	0.00%	-0.01%
Grand Total	0.41%	-0.67%	0.02%	-0.24%



KlarityRisk's FIPA solution enables the user to conduct an in-depth attribution analysis of the Fixed Income portfolio's performance, providing instant access to critical information. Our FIPA solution incorporates a granular set of effects driving the portfolio's performance aiming to help you assess the decision making process.

Learn more about all our solutions and custom engineering services for SS&C Advent Customers at:

www.finvent.com