

KlarityRisk Fixed Income Performance Attribution

AN 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
- > Limits allocation on the sources of your performance
- > Automated calculation mechanism
- > Easily integrated with any solution

ASSESS YOUR FIXED INCOME PORTFOLIO'S PERFORMANCE IN AN INSTANT

In a performance-driven environment, a fund manager's major focus, in addition to the absolute portfolio performance, is whether the portfolio is performing satisfactorily relative to a selected Market Benchmark. Whilst the former question could be quite a tricky one to answer, a response to the latter one is even more demanding, as such an analysis could be arduous for portfolios consisting of Fixed Income Instruments.

KlarityRisk's Fixed Income Performance Attribution (FIPA) solution provides a comprehensive tool that enables the fund manager to apply a thorough decomposition 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 and Fixed Income Attribution by various categories such as Issuer, Industry Group and Risk Country.

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 Dashboard.

Ease of Integration: Embedded integration with APX, Geneva and Axys. Inheritance of user rights based on APX roles. Same look and feel with SS&C Advent products. Easy to learn and operate.

Utilizing KlarityRisk FIPA

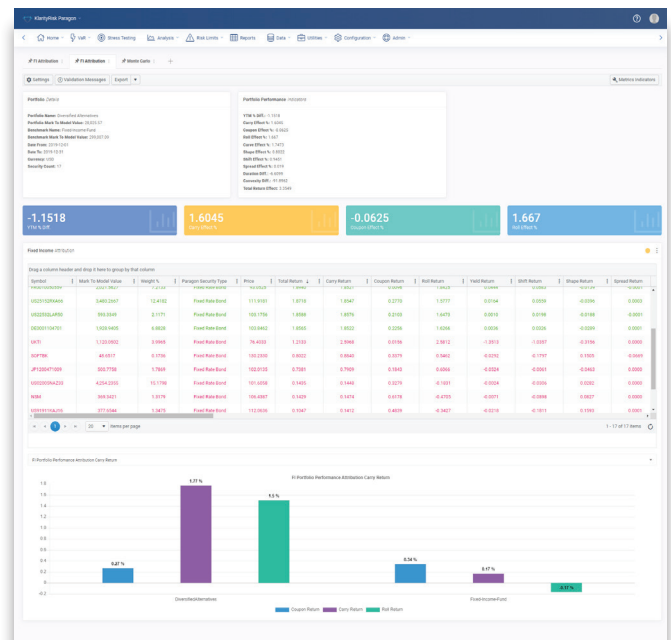
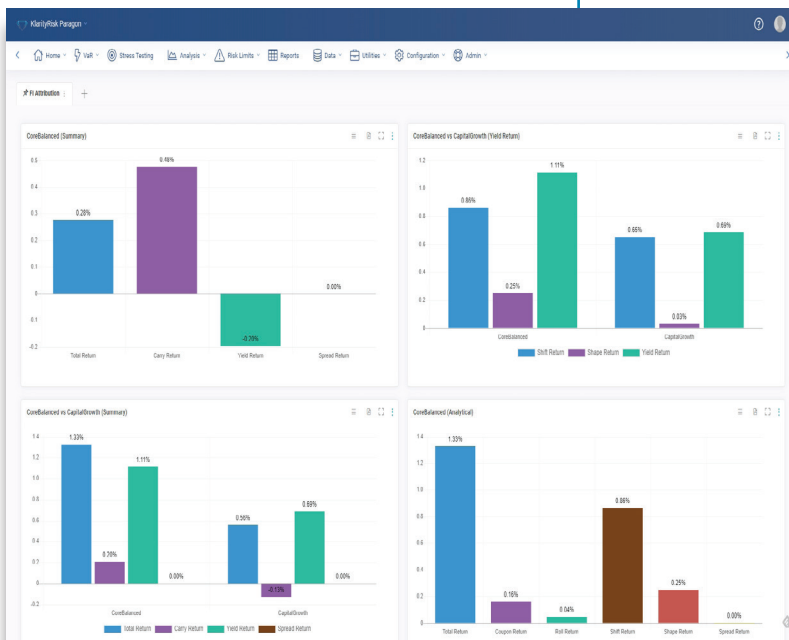
the user is able to:

- > Identify the sources of the portfolio's Excess Return based on its fundamental sensitivities to systematic factors
- > Quantify the impact that active management decisions have on the relative performance of the portfolio
- > Be notified of rising risks (e.g. a credit spread return gradually becoming too high for a risk-aversion strategy).

A Trusted
SS&C Advent Partner
& Distributor
since 2001

KlarityRisk Fixed Income Performance Attribution

A GRANULAR VIEW OF HOW
INVESTMENT DECISIONS AFFECT
THE PORTFOLIO'S PERFORMANCE



KlarityRisk's **Fixed Income Performance Attribution** solution enables the user to conduct an in-depth attribution analysis of a Fixed Income portfolio's performance, providing instant access to a granular set of effects which drive the portfolio's performance, thus aiming to assist the investment decision-making process.

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

www.klarityrisk.com