

# Security Returns Dashboard

## About Us:

UB Technology Innovations, Inc. (UBTI) is a leading global technology solution provider with more than 3 decades of experience across all industries, specializing in Capital Markets (Asset Management), Logistics and Healthcare. We are the preferred Microsoft Gold Certified partner backed by a world-class team of Microsoft Certified experts with rich experience in Azure Cloud Platform and Data Analytics.

## Technology :

Power BI

## Challenges:

Attribution analysis is a critical management practice for several key stakeholders in the asset management process. Portfolio performance relative to a benchmark, identifying the sources of portfolio returns, and relating them to active decisions are key to every portfolio manager. This information is critical business intelligence for anyone involved in selecting, managing, or marketing investments. Without having a comprehensive portfolio attribution & performance measurement, our client was not able to analyze the portfolio's underlying risks, which is key for Investment decisions.



# Security Returns Dashboard



## Solution

We helped our client to implement the Security Returns dashboard which provides a return-based Attribution analysis.

It provides a consistent approach to analyzing returns and the ability to analyze portfolios and indexes consistently. The dashboard enables portfolio managers to use the historical returns of the total portfolio and individual securities to decompose the total return into multiple factors.

Security Returns Dashboard displays the periodical returns for a portfolio at the security level.

The returns are calculated based on the Week-To-Date (WTD), Month-To-Date (MTD) & and Year-To-Date (YTD) periods. The benchmark performance returns are also calculated for the above periods. The dashboard displays a comparison between the Portfolio returns and benchmark performance returns, which helps to select and allocate a portfolio that would be optimal for the best returns. The dashboard provides the ability to make Portfolio vs. portfolio performance comparisons respective to the associated benchmarks.

The dashboard enabled the firm to make quick decision-making. The Security Returns dashboard empowered portfolio managers, risk analysts, and senior executives with real-time insights into investment performance, portfolio allocation, security selection, and risk exposures. This enabled them to make data-driven decisions promptly.

## Benefits:

### **Evaluating Portfolio Performance:**

The Security Returns dashboard provides insights on the portfolio's historical performance and enables to view the portfolio returns over a period with respect to its associated benchmark which helps to analyze the portfolio's performance effectively and accurately. The dashboard helps to analyze the portfolio with respect to each of its securities and their performance which is key to find the underlying risks of a portfolio. The dashboard provides the ability to Portfolio Vs Portfolio performance comparison with respective to the associated benchmarks.

### **Enhanced Reliability and Data Security:**

The dashboard enhanced reliability and reduced technology vulnerability. This helped minimize the risk of data breaches and ensured the data was secure and protected.

### **Enhanced Decision-Making:**

The Security Returns dashboard enabled the firm to make quick decision-making with accurate insights into investment performance, portfolio allocation, security selection, and risk exposures.

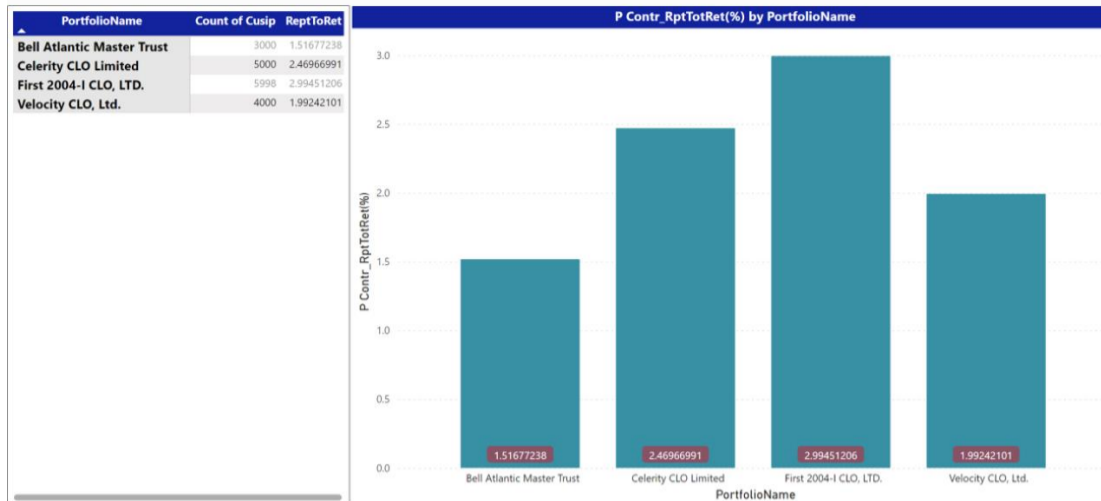
# Security Returns Dashboard



UB TECHNOLOGY INNOVATIONS INC Security Returns Dashboard

Portfolio: All | Sector: All | Ticker: All | AsOfDate: Last | 1 | Select

No filters applied



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Portfolio: All | Sector: All | Ticker: All | AsOfDate: Last | 1 | Select

No filters applied

Portfolio Name	P Total Return(%)	B Total Return(%)	Diff Total Return(%)	P LocalTotRtn(%)	B LocalTotRtn(%)	Diff LocalTotRtn(%)	P Convex Return(%)	B Convex Return(%)	Diff Convex Re
First 2004-I CLO, LTD.	29945.12062107	30625.24459570	-680.12397463	29671.20598865	30165.24850514	-494.04251648	30069.37825861	30122.22977897	-52.8
Celerity CLO Limited	24696.69907414	25177.88665141	-481.18757727	25285.20303077	25175.71182068	109.49121009	25457.35153626	25106.90324778	350.4
Velocity CLO, Ltd.	19924.21012623	20232.92520606	-308.71507984	19854.79023546	19856.44250147	-1.65226601	19863.11237488	19715.69542297	147.4
Bell Atlantic Master Trust	15167.72379756	15210.28458379	-42.56078623	15304.33239203	15060.49468065	243.83771138	14847.55730424	14706.99773692	140.1
<b>Total</b>	<b>89733.75361900</b>	<b>91246.34103697</b>	<b>-1512.58741796</b>	<b>90115.53164691</b>	<b>90257.89750793</b>	<b>-142.36586102</b>	<b>90237.39947398</b>	<b>89651.82618664</b>	<b>585.5</b>

PortfolioName	P Duration	B Duration	Diff Duration	P 6-Month	B 6-Month	Diff 6-Month	P 2-ys	B 2-ys	Diff 2-ys	P 5-ys	B 5-ys
First 2004-I CLO, LTD.	29768.55707852	29732.84704049	35.71003803	29666.18653297	29988.94774028	-322.76120731	30030.51554338	29824.13594311	206.37960028	29774.97053999	29608.63145115
Celerity CLO Limited	24771.44213417	24822.78259048	-51.34045631	24954.07599936	24971.81464884	-17.73864948	24978.03120262	24868.08025474	109.95094789	25167.85002965	24856.62196570
Velocity CLO, Ltd.	19869.68336118	19973.22529402	-103.54193284	19983.56012859	19997.70787047	-14.14774189	20106.27529202	19948.43385704	157.84143499	19957.45809406	19781.90054941
Bell Atlantic Master Trust	14791.78654084	14929.23177338	-137.44523254	15275.50349132	15104.42984761	171.07364370	14873.72255918	15011.15129467	-137.42873550	14861.78839459	14990.13010936
<b>Total</b>	<b>89201.46911471</b>	<b>89458.08669837</b>	<b>-256.61758366</b>	<b>89879.32615223</b>	<b>90062.90010720</b>	<b>-183.57395497</b>	<b>89988.54459720</b>	<b>89651.80134955</b>	<b>336.74324765</b>	<b>89762.06705829</b>	<b>89237.28407561</b>

Portfolio	P TsyCarry	B TsyCarry	DiffSprdCarry	P Sprd	B SprdCarry	DiffSprd	P Cvxy	B Cvxy	DiffCvxy
Bell Atlantic Master Trust	14872.91110315	14759.02875493	149.53422144	15032.52877212	14882.99455068	8.36253766	14926.16979438	14917.80725672	140.5595673
CMBS	7255.90168430	7221.58250753	69.47587717	7349.17147208	7279.69598437	20.46277031	7333.76298886	7313.30021855	-29.4290974
MATERIALS	1750.96384793	1624.15864685	91.81637147	1775.18490838	1683.36853691	-70.67262065	1657.03417665	1727.70679730	124.8346346
CHEMICALS	1750.96384793	1624.15864685	91.81637147	1775.18490838	1683.36853691	-70.67262065	1657.03417665	1727.70679730	124.8346346
CONSTRUCTION MATERIALS	1750.96384793	1624.15864685	91.81637147	1775.18490838	1683.36853691	-70.67262065	1657.03417665	1727.70679730	124.8346346
PAPER & FOREST PRODUCTS	1750.96384793	1624.15864685	91.81637147	1775.18490838	1683.36853691	-70.67262065	1657.03417665	1727.70679730	124.8346346
ENERGY	1773.11751070	1910.81140929	-33.11616121	1834.58834661	1867.70450782	2.20888171	1838.72401440	1836.51513269	-4.7422813
ENERGY EQUIPMENT & SUPPLIES	1773.11751070	1910.81140929	-33.11616121	1834.58834661	1867.70450782	2.20888171	1838.72401440	1836.51513269	-4.7422813
<b>Total</b>	<b>90032.05564607</b>	<b>90203.41413079</b>	<b>-94.83408044</b>	<b>90353.13202543</b>	<b>90447.96610587</b>	<b>-103.73404687</b>	<b>90076.97202154</b>	<b>90180.70606840</b>	<b>585.5732873</b>

Sector-wise drill down

UB TECHNOLOGY INNOVATIONS INC Security Returns Dashboard

Portfolio: All | Sector: All | Ticker: All | AsOfDate: Last | 1 | Select

No filters applied

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