S&P Global
Market Intelligence

Performance Attribution: thinkFolio and CloudAttribution

Delivering cloud-native performance attribution
for fixed income and multi-asset portfolios
through the thinkFolio decision support suite

Portfolio managers, performance teams and the wider front office need fast, reliable, user-friendly performance attribution capabilities to provide ongoing visibility to the source of portfolio returns. They also need granular and intuitive performance analyses that are easily accessible via their desktops.

To address these requirements, our thinkFolio investment management platform has integrated with CloudAttribution's best-in-class performance attribution capabilities. The integration brings together thinkFolio's multi-asset decision support suite and CloudAttribution's cloud-native, flexible attribution model framework, technology and reporting for fixed income and multi-asset portfolio management.

Mutual clients of thinkFolio and CloudAttribution can access the performance attribution capabilities via their desktops and flexibly evaluate portfolio performance decomposition for a variety of cross-asset institutional investment strategies, including ESG.

CloudAttribution's models and technology platform offer accuracy, flexibility and a short time to market for fixed income and multi-asset managers and asset owners. The model simplifies the required data inputs while retaining a focus on quality, consistency and the necessary outputs. The result is a flexible, insightful model which empowers portfolio managers and performance teams to understand their performance results in greater depth and detail.

In terms of solution deployment options, Out-of-the-Box or Premium versions of the CloudAttribution integration are available:

Out-of-the-Box

- A plug-and-play service
- Integrated with the cloud-based thinkFolio managed service, with all integration / ETL layers transferable across thinkFolio clients
- Supports portfolio managers by delivering performance attribution insights into strategies and portfolios that are managed within thinkFolio
- Suitable for both existing and new clients of thinkFolio

Premium

- Fully customizable service
- Addresses front office, middle office and client deliverable use cases
- Sources analytics from thinkFolio and book-of-record data directly from client accounting platform or third-party outsourced provider
- Supports portfolio managers and performance teams looking to align functions and gain efficiencies. Suitable for both existing and new clients of thinkFolio

thinkFolio key stats

$4 trillion+
Combined
AUM of clients

Native
Real-time
analytics

Cross
Asset class

Customers

Asset managers

Family offices

Funds of funds

Hedge funds

Insurance companies

Investment management groups

Pension funds

Private banks

Sovereign wealth funds

The integration of CloudAttribution is part of thinkFolio's strategy of increasing flexibility and interoperability by partnering with complementary providers across the investment life-cylce. As a result of this approach, clients now have the option of leveraging end-to-end analytical insights within thinkFolio - from portfolio construction and pre-trade risk analytics to post-trade performance attribution.

Key benefits of thinkFolio integration with CloudAttribution

Fixed-income and multi-asset expertise

Like thinkFolio, CloudAttribution has specific expertise in fixed income and multi-asset portfolio management. CloudAttribution's models have been developed from the outset to address the unique attribution requirements of these investment strategies.

Cloud native

CloudAttribution's cloud-native design ensures a quick time to market and enables flexible handling of the most complex fixed-income and multi-asset attribution challenges.

Front-office focused

Both thinkFolio and CloudAttribution are dedicated to serving the front office. The latter's attribution capabilities are designed specifically to deliver key insights to portfolio managers. The analyses incorporate all assets and are aligned with the way portfolio managers manage their strategies.

Light data requirements & innovative approach

CloudAttribution offers significant efficiencies by leveraging data that is already available within the organization and by not imposing requirements to recalculate data that has already be signed off. This contrasts with the typically data-intensive requirements of fixed-income attribution. CloudAttribution's returns-based approach means the analysis is highly accurate.

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