

PRESS RELEASE

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NSE Data launches India's first Multi-Asset (Debt/Equity/Hybrid) Attribution tool - 'NSE FixedIn'

NSE Data and Analytics Limited (NSE Data) today launched India's first fully integrated web based multi-asset fund analytics platform by expanding the capabilities of its existing NSE FixedIn platform. The fund managers, by using the NSE FixedIn platform, can perform attribution for equity, hybrid and debt portfolios in one tool.

NSE FixedIn in March 2022 achieved its initial milestone by launching debt attribution. Now, it expands its capabilities by introducing performance attribution module for equity and hybrid portfolios, providing a comprehensive one-stop solution for portfolio analytics. The platform offers users the choice to select from globally recognized performance attribution models like Campisi, Tim-Lord, and Brinson Fachler, among others for analysing the drivers of excess return for equity, debt and hybrid portfolios. Additionally, it allows users to track various portfolio attributes and exposures across time using the 'Trend' analytics feature and perform risk and return analytics, thereby helping in their investment and risk strategies.

Shri Mukesh Agarwal, Managing Director – NSE Data & Analytics, said “We at NSE are dedicated to provide innovative solutions for the financial markets. With the launch of this multi-asset attribution tool, the fund managers will all be able to perform attribution of their equity, debt and hybrid portfolios in one tool at click of a button as the tool is preloaded with all the relevant data. With India's funds management space witnessing substantial growth, NSE FixedIn will further empower asset managers with robust analytical tools that will help in optimizing portfolio performance. We will continuously innovate and enhance the NSE FixedIn platform, aiming to widen our user base and leverage advanced technologies for sophisticated analytics.”

For more information on NSE FixedIn, please visit <https://analytics.nseindia.com/>

About NSE Data and Analytics Limited (NSE Data):

NSE Data & Analytics Limited (formerly known as DotEx International Limited) is a data and information company of National Stock Exchange (NSE). It provides NSE's market quotes and data for Capital Market Segment (CM), Futures and Options Segment (F&O), Currency Derivative Market Segment (CDS), Wholesale Debt Market Segment (WDM), Corporate Data, Corporate Bond Market data and Securities Lending & Borrowing Market (SLBM). The company also provides bond valuations, fixed income analytical tool named FixedIn and various real time market data analytical products. NSE Data is also a SEBI registered KYC registration agency (KRA) and a Managed Service Provider for Central KYC Registry (CKYCR) initiated by Central Registry of Securitization Asset Reconstruction and Security Interest of India (CERSAI).

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