

Update View

Strategy 1

Strategy 2

Strategy 3

Strategy New

912828D7 Govt

20000

AR004958 Corp

30000

EDM1 Comdty

100

TUZ0 Comdty

80

Input position sizes for the new strategy

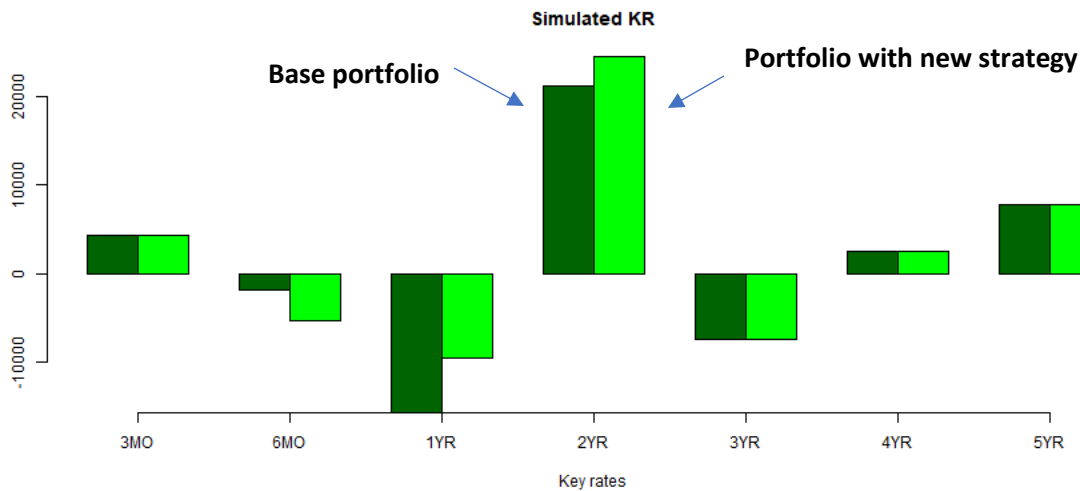
Input securities for the new strategy

Net key rate sensitivity of Portfolio versus Benchmark

Key Rate

Principal Component

Eigenvectors



Eigenvector Loadings

Principal Component Loadings

S. Eigenvector Loadings

S. Principal Component Loadings

PC1	PC2	PC3
-731.54	-2801.43	3000.73
390.54	1042.18	738.19
4280.70	5634.56	9095.36
-8585.82	480.00	-653.10
3387.08	-1086.34	-580.55
-1204.17	524.74	229.78
-3933.94	2209.32	678.48

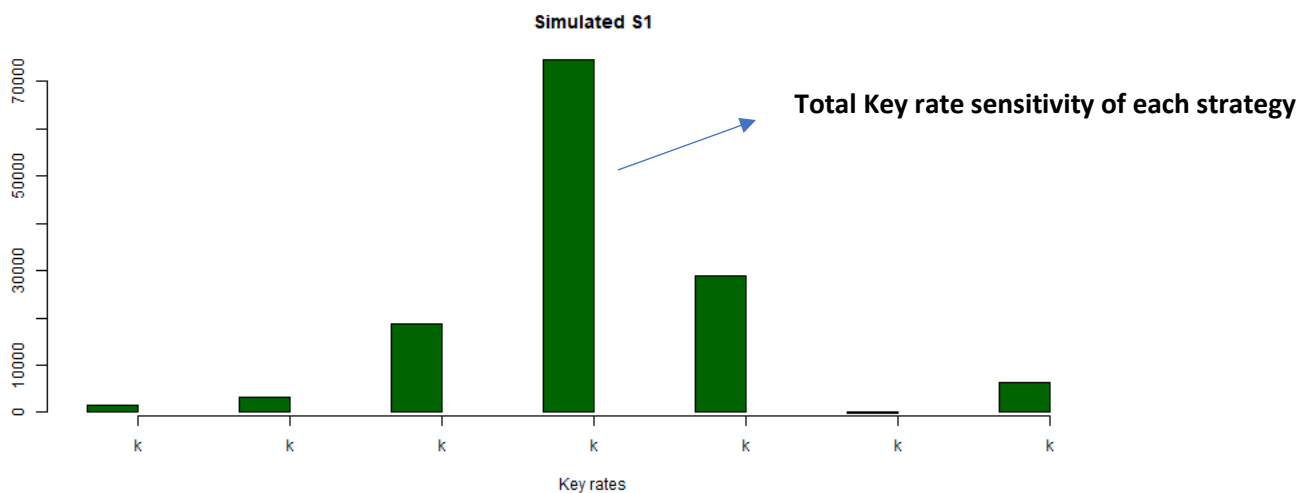
Portfolio currently consists of three strategies plus the new simulated strategy

S1

S2

S3

Sn



912828D7 Govt

20000

Update View

Strategy 1

Strategy 2

AR004958 Corp

30000

Strategy 3

Strategy New

EDM1 Comdty

100

TUZ0 Comdty

80

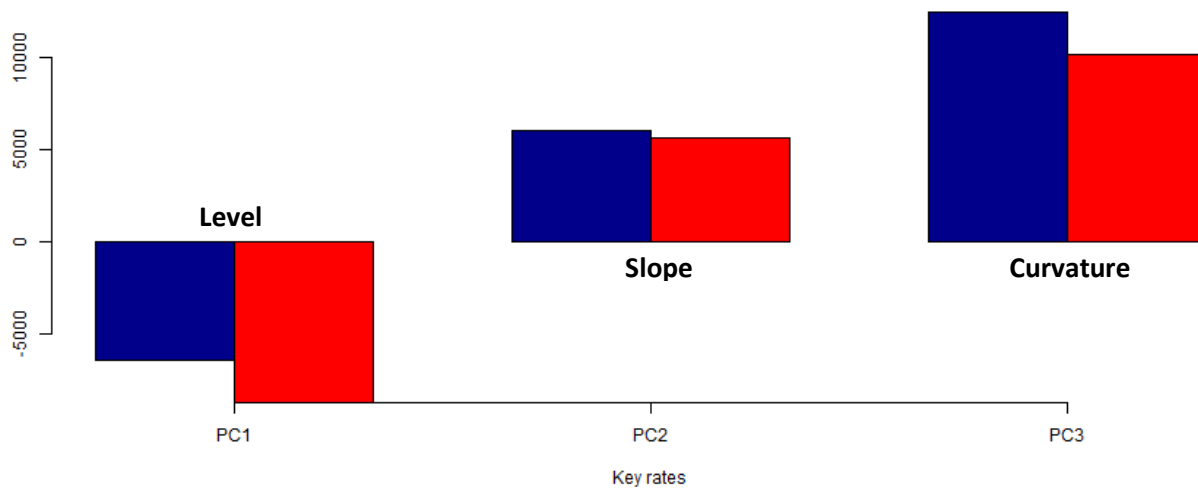
Net principal component sensitivity of Portfolio versus Benchmark

Key Rate

Principal Component

Eigenvectors

Simulated PC



Eigenvector Loadings

Principal Component Loadings

S. Eigenvector Loadings

S. Principal Component Loadings

data

-6397.15

6003.03

12508.88

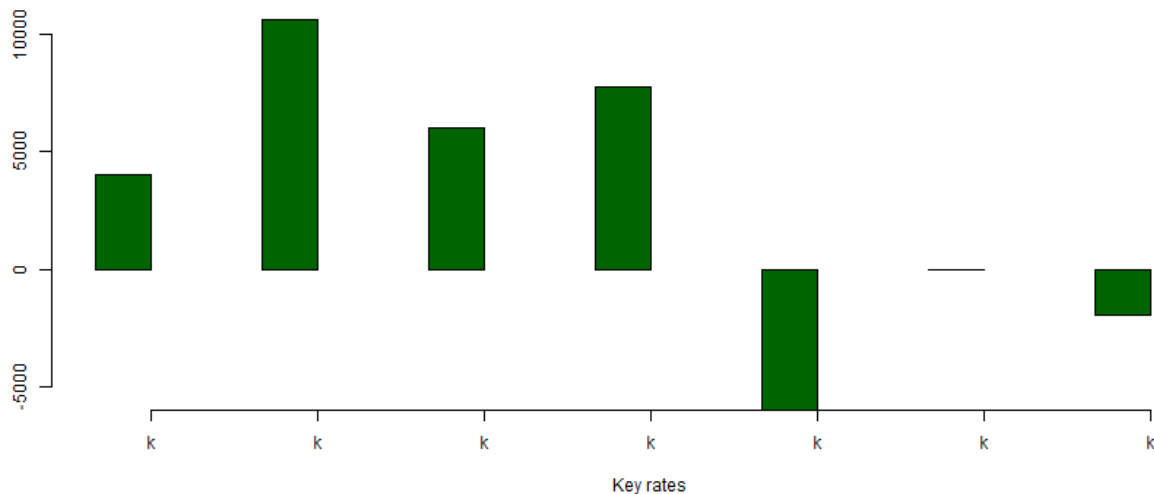
S1

S2

S3

Sn

Simulated S2



912828D7 Govt

20000

Update View

Strategy 1

Strategy 2

AR004958 Corp

30000

Strategy 3

Strategy New

EDM1 Comdty

100

TUZ0 Comdty

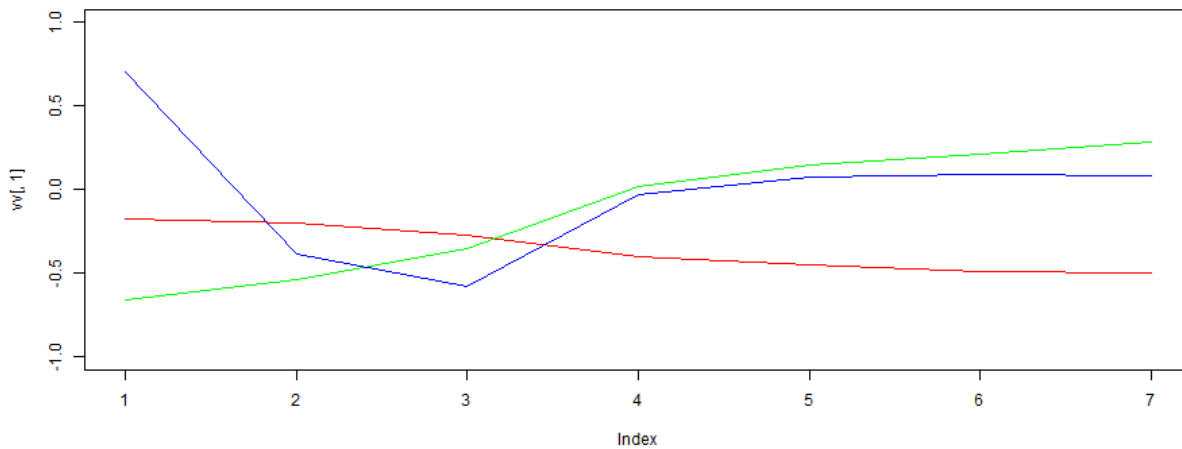
80

Eigenvectors help visualize the link between key rates and three principal components

Key Rate

Principal Component

Eigenvectors



Eigenvector Loadings

Principal Component Loadings

S. Eigenvector Loadings

S. Principal Component Loadings

PC1	PC2	PC3
-731.54	-2801.43	3000.73
390.54	1042.18	738.19
4280.70	5634.56	9095.36
-8585.82	480.00	-653.10
3387.08	-1086.34	-580.55
-1204.17	524.74	229.78
-3933.94	2209.32	678.48

S1

S2

S3

Sn

Simulated S1

