FIXED INCOME PORTFOLIO ANALYSIS

Understand the composition, characteristics, performance, and risk of a global fixed income portfolio with FactSet’s flexible, industry-leading solution for portfolio analysis.

Leverage Robust Fixed Income and Derivatives Coverage
Gain access to the security types, benchmarks, and market data you need. FactSet’s comprehensive solution includes global asset coverage for fixed income, equity, currency, and commodity markets. From global corporate bonds, sovereign debt, securitized products, and derivatives to U.S. tax-exempt municipal bonds and U.S. and European bank loans, FactSet has the terms, reference, and pricing data to fulfill your investment workflow.

Analyze Across the Global Fixed Income Market
Access more than 200 fixed income calculations, including effective and partial durations, as well as convexities, spreads, and yields. Utilize FactSet’s broad terms and conditions coverage, third-party pricing, and proprietary bond calculation engine, which incorporates our exclusive prepayment and option-adjusted spread models.

Integrate Holdings, Benchmark, and Proprietary Data
Combine your proprietary holdings with FactSet content or data from other industry-leading sources, including rating agencies, extensive constituent-level benchmarks, and global exchange indices. Gain turnkey access to major benchmark indices, including Bloomberg Barclays, Bank of America Merrill Lynch, Citigroup, J.P. Morgan, FTSE TMX, S&P, and other regional indices. Build custom and blended benchmarks using index- and company-level information from multiple families and asset classes. Integrate your holdings and transactions directly to FactSet through a secure nightly upload from your accounting system, custodian, or prime broker. Leverage FactSet’s innovative portfolio reconciliation and remediation service to ensure accurate, timely, and consistent processing of client portfolio data across all asset classes.
Perform attribution analysis that compliments your investment philosophy and strategy with a flexible attribution model that allows you to choose from a variety of factors including shift, twist, income, spread, carry, inflation, paydown, and currency.

Examine Attribution and Performance
Tailor absolute and benchmark-relative attribution models, and conduct attribution analysis for fixed income and balanced portfolios. Perform granular analysis by decomposing a bond’s total return into core elements including price, coupon, paydown, and currency, with the option to further decompose price into components such as accretion, roll down, shift, twist, shape, spread, and volatility. Measure the return of the bonds in your portfolio and benchmark the returns of treasury securities. Perform attribution analysis that compliments your investment philosophy and strategy with a flexible attribution model that allows you to choose from a variety of factors including shift, twist, income, spread, carry, inflation, paydown, and currency. Thoroughly capture credit risk by measuring spread changes on a relative basis with DTS attribution effects.

Evaluate Market Changes
Uncover how future market environments will impact your portfolio by defining scenarios, future yield curve term structures, and spread levels over any time horizon. Easily construct scenarios on your portfolio to shock interest rates and spreads, shock all curves or specific curves, or control the speeds and changes in rates at specific points along the curve. Specify spread shocks by sectors and credit ratings with a high level of granularity to reflect projected market conditions.

Gain Efficiencies with Customized Workflows
Take your analysis to the next level and personalize all aspects of your investment process with FactSet’s versatile interface. Increase your efficiency with automated, dynamic reports that include flexible sorting, easy formatting options, and quick views of group- and asset-level details. Create a personalized display of reports and charts that are calculated each night and are ready to use when you start the day. Automate your reporting process and create batched month- and quarter-end reports that include your firm’s proprietary information and commentary. Enhance downstream processes outside of FactSet with fixed income analytical data feeds.