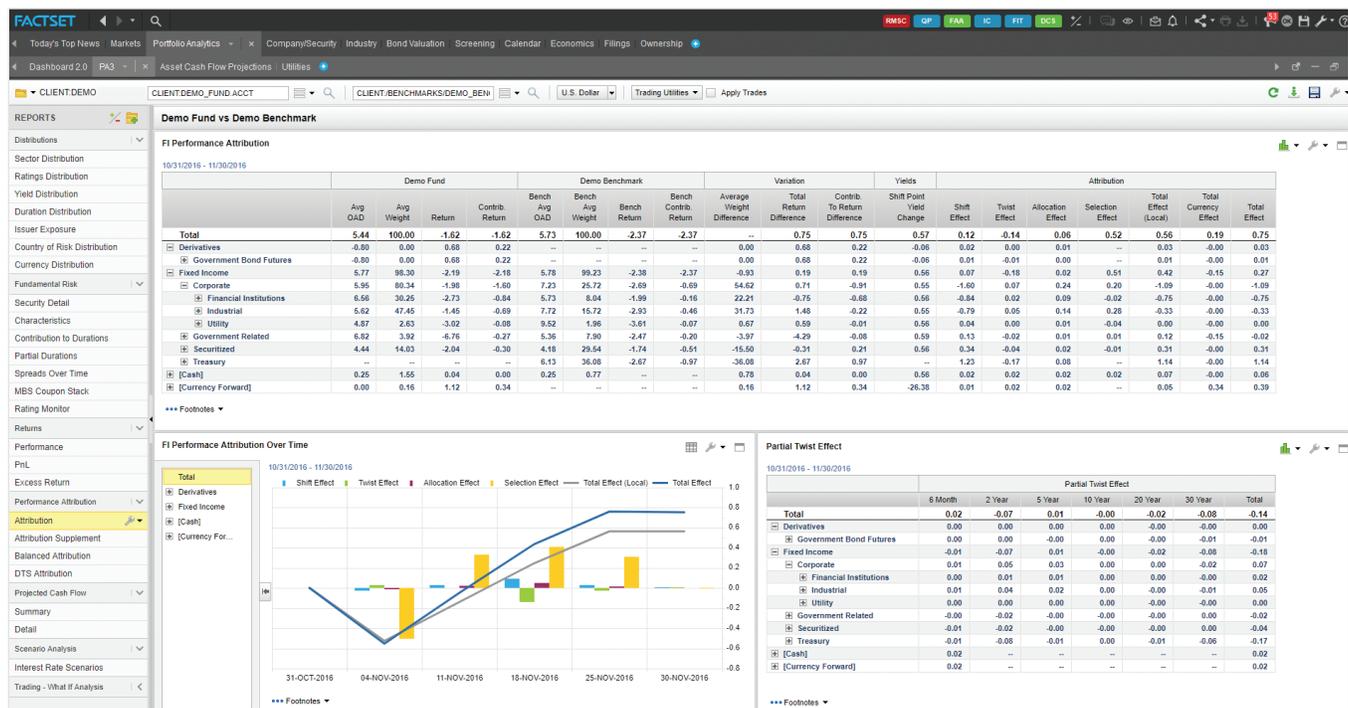


# FIXED INCOME PORTFOLIO ANALYSIS

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



## ACCESS ROBUST FIXED INCOME AND DERIVATIVES COVERAGE

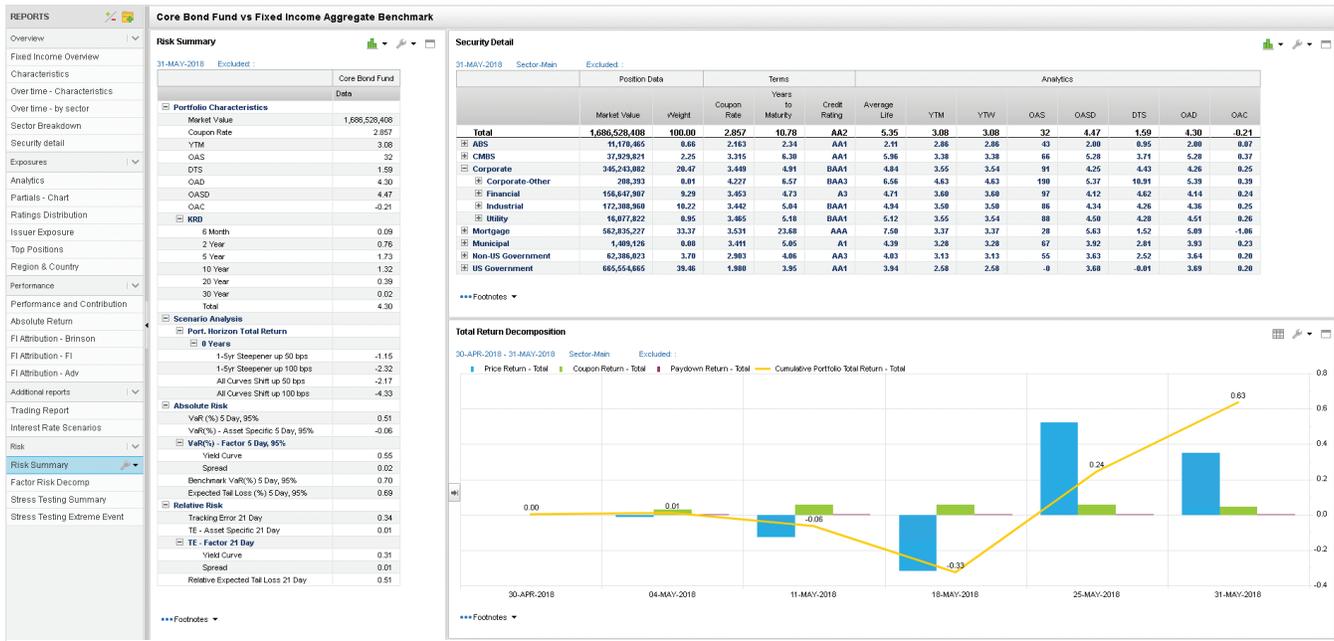
Gain access to the security types, benchmarks, and market data you need. FactSet's comprehensive solution includes global asset coverage for fixed income, equity, derivatives, currency, and commodity markets. From global corporate bonds, sovereign debt, and securitized products, to exchange-traded and over-the-counter derivatives, 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 300 fixed income calculations, including effective and partial durations, as well as convexities, spreads, and yields, with the ability to access point-in-time and time series data with as much history as required. Utilize FactSet's broad terms and conditions coverage, third-party pricing, and proprietary bond calculation engine, which incorporates our proprietary prepayment and option-adjusted spread models.

## INTEGRATE HOLDINGS, BENCHMARK, AND PROPRIETARY DATA

Combine your proprietary holdings with FactSet content and 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, ICE BoA ML, J.P.Morgan, FTSE, S&P, HSBC, CBI, and other regional indices for global and local coverage across all markets. 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 internal data warehouse.



**EVALUATE RISK AND FUTURE MARKET CHANGES**

Decompose the absolute and relative ex-ante risk of your portfolio, including factor contributions, stress testing, and extreme event analysis. Identify portfolio vulnerabilities and examine drivers of risk at the asset and portfolio levels. Leverage various calculations for a holistic view of ex-ante risk, including Tracking Error Volatility (TEV), Marginal TEV, and factor contributions to TEV, as well as Value at Risk and Expected Tail Loss. Uncover how future market environments will impact your portfolio by defining scenarios, future yield curve term structures, and spread levels over any time horizon.

**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.

**REDUCE THE BURDEN OF PORTFOLIO DATA MANAGEMENT**

Ensure consistent, accurate, and timely processing of portfolio- and security-level positions, analytics, risk, and returns with FactSet’s innovative Portfolio Services. Empower your team to focus on high-impact tasks when you rely on FactSet for the resource-intensive operation of integrating, reconciling, and standardizing data across your enterprise. Track your data workflows, monitor internal data checks, and communicate data concerns directly to your Portfolio Services support team.

**EXAMINE ATTRIBUTION AND PERFORMANCE**

Tailor absolute and benchmark-relative attribution models, and conduct attribution analysis for fixed income and multi-asset class 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. Measure the excess return of portfolio securities over equivalent government bonds. 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.