HARNESS POWERFUL ANALYTICS

Generate cash flows, book and market data, and fixed income analytics under different scenarios for the general account using our robust, hosted cash flow testing and scenario analysis framework for ALM, regulatory reporting, and risk analysis. Power your workflow with comprehensive tools, including a single-security analytics calculator, OTC and private asset modeling, prepay and loss vector tuning, portfolio analysis, and asset cash flow projections.

RELY ON SEAMLESS INTEGRATION

Leverage FactSet’s seamless integration with all major custodians, accounting systems, and data warehouses to pull par amounts, book and market prices, and insurance portfolio cuts to support your firm’s full general account. FactSet stores this information in multidimensional databases that are ideal for firms that manage large portfolios or maintain extensive historical proprietary databases. FactSet supports GAAP, PGAAP, and STAT book prices, allowing you to select the book price method of your choosing.
FactSet General Account Dashboard

<table>
<thead>
<tr>
<th>Valuation</th>
<th>Fixed Income Characteristics</th>
</tr>
</thead>
<tbody>
<tr>
<td>Security ID</td>
<td>Market Value</td>
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<tr>
<td>FactSet Life Insurance Company</td>
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<td>FactSet Variable Annuity Company</td>
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</tbody>
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Policy Details

ICE City Lynch U.S. Treasury 1-5 Yrs | 115.0 | 5,000,000,000 | 2018-01-01 | AAA | Aaa | 2.74 | 1.40 | 1.40 | 2.64 | 2.64 | 0.10 | 1 |
ICE City Lynch WeightedAverageIndex | 440.0 | 350,000,000 | 2018-01-01 | AA | Aa2 | 4.91 | 2.44 | 2.44 | 3.06 | 3.06 | -1.24 | 32 |

GAIN ACCESS TO ROUND-THE-CLOCK PORTFOLIO MODELING

Rely on FactSet’s Portfolio Services team for turnkey integration, comprehensive and transparent reconciliation, and custom reporting options. Our specialists monitor and remediate issues as they occur in real time during all stages of your workflow, from data extraction to analytical enrichment and report generation and delivery. Reporting is timely and of the highest quality, so all members of your team can rest assured the data is consistent and reliable.

CONNECT WITH BEST-OF-BREED DATA PARTNERS

Utilize FactSet’s cloud computing technology to run thousands of scenarios on multi-asset and multi-currency portfolios. FactSet integrates Intex, Moody’s, S&P, Markit, and other industry leaders for security terms and conditions and supports the loading of scenarios and output format from the following providers, as well as externally projected asset files:

- Tillinghast Actuarial Software (TAS)
- Milliman’s MG-ALFA (ALFA)
- Sungard iWorks Prophet
- Tower Watson MoSes Financial Modeling Software (MoSes)
- Moody’s GGY-Axis
- FactSet Cashflows (SQL output for complete customization)

Generate outputs to meet A.M. Best Life, A.M. Best Property, and S&P’s RBC survey reporting requirements. Specify custom rate shifts and twists and choose the percentage increment of the shocks. Define whether all curves or a specific curve should be shocked, and choose the frequency of the horizon market value and duration calculations, all within the user interface.

CONNECTING THE ENTIRE GENERAL ACCOUNT WORKFLOW

Gain access to FactSet’s industry-leading global fixed income attribution and risk solution. Model your liability book and expected cashflows as a series of caps, floor, swaps, and swaptions to derive Greeks and durations and review a streamlined key rate duration approach against the asset portfolio.

LEVERAGE A FULLY HOSTED SOLUTION

Reduce IT costs and shorten your quarterly reporting cycle with the support of our intuitive interface, modern technology, and dedicated 24/7 support professionals. Ensure hassle-free integration of the general account, thousands of portfolios, and OTC or private asset modeling with our flexible portfolio infrastructure. Easily upload your data, then submit a cash flow batch. FactSet will monitor the job to completion and automatically send results to your chosen destination via FTP or SFT.

CLIENT

Holdings Tax Lots Security Accounts Security Models

FACTSET

Process Monitoring

Holdings Tax Lots Security Accounts Security Models

Account Parsers Lot Parsers Model Parsers

Fixed Income Grid Compute

Cash Flow Generation

Compress/Encrypt Store Transmit

Workstation Data Warehouses FactSet Transfer Third Party-EPAP

FactSet Cloud Server

FactSet Cloud Server

FactSet Cloud Server