BondEdge Wealth Manager

A new package of fixed income portfolio analytics that brings institutional quality analytics to wealth managers and advisors.

BondEdge® Wealth Manager is a new package of product capabilities which combines institutional level portfolio analytics with investment reporting, charts, and compliance reports to provide a specialized solution for wealth managers and advisors. Investment professionals have long utilized the robust analytical tools in BondEdge to manage institutional fixed income portfolios.

BondEdge Wealth Manager bundles into one offering the features available for institutional portfolios – such as risk reporting, benchmarks comparisons, total return simulations, and what-if analyses – with the compliance tools and coverage of the municipal and taxable bond markets. This package of fixed income portfolio analytics, reports, and charts, combined with pre and post-trade compliance monitoring of portfolio attributes (such as effective duration), provides a specialized offering for wealth management portfolios with taxable and tax-exempt investments.

BondEdge Wealth Manager, implemented through an easy to support SaaS OnDemand model, is built on the Microsoft® .NET Framework and provides a highly intuitive, flexible user interface. BondEdge includes a bond database of over 2.8 million securities, with extensive data coverage of taxable and tax-exempt bonds. As wealth managers seek to grow and retain their fixed income assets under management, the capabilities of BondEdge Wealth Manager can help support your investment process and provide insightful fixed income reports to your clients.

KEY FEATURES

Extensive Security Coverage, including Fixed Income ETFs and Structured Finance Library

- Comprehensive security database, including treasuries, agencies, corporates, tax-exempt and taxable municipal bonds, fixed and adjustable mortgage-backed pools, agency and non-agency RMBS, fixed income ETFs, asset backed securities, CMBS, preferred stock
- Flexible bond modeling tools for private placement securities and securities not included in the BondEdge database
BONDEDGE WEALTH MANAGER

ROBUST ANALYTICAL AND CASH FLOW MODELS
- Arbitrage-free Interest Rate Term Structure Models
- Structured Finance Cash Flow Engine
- Mortgage-backed Prepayment Modeling with Monte-Carlo based analytics
- Bond Option Model with implicit finite difference method

COMPREHENSIVE SET OF SECURITY AND PORTFOLIO OPTION-ADJUSTED RISK MEASURES, INCLUDING:
- Effective Duration and Convexity (par or spot curve)
- Option Adjusted and Nominal Spread
- Key Rate Durations
- Spread Duration
- Duration to Worst
- Average Life and Average Maturity
- Yield to Worst and Yield to Maturity

FLEXIBLE PORTFOLIO REPORTING, CHARTS, AND PORTFOLIO SCANS/ALERTS
- Intuitive user-interface for quick and easy system navigation
- Centralized reporting engine that allows the creation of customizable reports
- Automated report and charts which can include your logos and color palettes
- Automated portfolio upload process from leading accounting systems and Microsoft Excel®
- Portfolio Scan and Filter tools to quickly create portfolio segments for reporting, stress testing, and cash flow analysis
- Portfolio Alerts to easily identify securities with ratings upgrades/downgrades/change in watch status, and call announcements

PORTFOLIO VERSUS BOND INDEX COMPARISON CAPABILITIES
BondEdge provides the ability to generate detailed Portfolio versus Index comparison reports in a variety of standard and client customized reporting templates for taxable and tax-exempt index benchmarks. These tools can utilize pre-computed summary index measures generated by the BondEdge Index Maintenance Group, and are available to clients on a daily, weekly, and/or monthly basis. In addition, issue level index data can be computed at the client site for customized portfolio versus index reporting1. Features available in this capability include:

- Access to over 350 global and domestic indices from market-leading benchmark providers, including Barclays®, Bank of America Merrill Lynch®, Citigroup®, and Standard and Poors®
- Analytic Measure Comparisons
- Scenario Analysis based upon shifts to government or swap curve and credit spreads
- Customized Portfolio versus Benchmark Reports
- Customized Index Creation facility
- Multiple and single portfolio report analysis supported

1Access to index constituent level data may require direct agreement with the index provider.
**BONDEdge WEALTH MANAGER**

**COMPLIANCE**
- Pre and Post Trade Compliance Testing versus client specified portfolio guidelines
- Constraints may be specified in absolute or benchmark relative terms
- Portfolio Risk Measure Averages Constraints supported
- Constraints based upon allocations to sector, industry, credit rating, issuer and issue level supported

**PORTFOLIO WHAT-IF BLOTTER MATRIX FOR PRE-TRADE ANALYSIS, INCLUDING BONDEdge TRADELINK**

BondEdge provides the ability to measure the effects of trading on both single and multiple portfolios, including before/after portfolio risk characteristics and distribution analysis.

BondEdge Tradelink enables BondEdge clients to connect their fixed income portfolio analysis with leading trade order management systems.

**STRESS TESTING TOOLS**

BondEdge provides capabilities for the generation of projected market and book values based on shifts to the government or interest rate swap curve and credit spreads. Robust term structure, option, and prepayment models are invoked to compute horizon security, portfolio, and benchmark values. Prepayment model assumptions may also be changed.

- Parallel/non-parallel interest rate shifts
- Credit spread shifts for sectors/industries/issuers
- Credit spread shifts by underlying collateral/tranche types
- Flexible report creation at security/portfolio level
- Prepayment User Scaling – stress/alter BondEdge prepayment model assumptions in an automated fashion

**BONDEdge API**

BondEdge includes an analytical measures and trade analysis API (application programming interface) that includes:

- Security-level derived analytical measures
- Static Cash Flows
- Stressed Measures – parallel/specified scenario simulations
- Bond Swap Analysis
- Portfolio “What-if” Analysis
ABOUT BONDEDGE

For many years, investment professionals have utilized the robust analytical tools in BondEdge to manage institutional fixed income portfolios. BondEdge is built on the Microsoft® .NET Framework and provides a highly intuitive, flexible user interface. BondEdge includes a bond database of over 2.8 million securities, with extensive data coverage of taxable and tax-exempt bonds.

BondEdge Solutions is a leading provider of fixed income portfolio analytics to the investment community with decades of expertise. Its client base includes more than 400 leading banks, investment managers, brokerage firms, insurance companies and pension funds throughout North America and Europe. This business is known for its flagship product, BondEdge®, which allows customers to identify opportunities and analyze portfolio risk using robust modeling techniques. BondEdge Solutions also provides direct access to sophisticated risk measures for a wide universe of fixed income securities via its analytical datafeed service.

For more information about BondEdge, please email be.info@interactivedata.com

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