BondEdge® Fixed Income Strategist is designed to help strategists win new business and strengthen existing relationships.

BondEdge® Fixed Income Strategist is a package of product capabilities tailored for broker dealers serving institutional investors. This service combines all of the robust, dynamic projection features of BondEdge with an automated and flexible report production process and highly intuitive front-end user interface. Blending this functionality and our comprehensive security coverage can help Sales Representatives and strategists develop relationships and evaluate trade strategies more effectively.

BondEdge is backed by market-leading fixed income single security, portfolio level and cash flow analytics that are supported by 30 years of expertise and a team of Ph.D.’s and quantitative analysts. Robust analytics are bundled together with security master data that provides comprehensive security coverage for approximately 2.8 million domestic and international fixed income and equity issues, including a structured finance library of more than 16,000 U.S. structured deals.

**BONDEDGE FIXED INCOME STRATEGIST CAN HELP INSTITUTIONAL SALES:**

- Strengthen existing relationships by providing robust analysis to support trade strategies for institutional clients
- Provide ready to use templates that can help with regulatory and rating agency reporting
- Gain valuable insight into client portfolios to help identify new trading opportunities
- Streamline reporting processes with a flexible, intuitive user-interface that features automation capabilities
- Customize report books specifically for credit unions, banks, insurance companies, asset managers and government entities

**FLEXIBLE PORTFOLIO REPORTING, GRAPHICS AND SCANS/ALERTS**

- Intuitive user-interface for quick and easy system navigation
- Centralized report engine that allows clients to create customizable reports
- Automated report and graphics production and export
- Easy copy/paste from Microsoft® Excel® or automated portfolio processing from leading accounting systems
- Portfolio summary, holdings, matrix, distribution, sector, simulation, and cash flow report templates
- Portfolio Scan and Filter tools to quickly locate bonds within Portfolio Holdings
- Portfolio Alerts to easily identify securities with ratings upgrades/downgrades/change in watch status
**BONDEDGE API**

BondEdge clients can write their own software applications to communicate with the BondEdge calculations library, allowing them to directly access security analytics and quickly and seamlessly analyze potential trade opportunities.

**Functionality within the BondEdge API includes:**
- BondEdge-level measures, including effective duration, convexity, option adjusted spread (OAS) and many more
- Direct links into the BondEdge platform for seamless access to bond swap and portfolio “what-if” analysis
- Scenario-based market and book value return simulations
- Static Cash Flows

**BOND SWAP AND PORTFOLIO “WHAT-IF” TRADE ANALYSIS**
- Measure the effects of a trade on both a market value and book values basis, including before/after risk characteristic and distribution analysis
- Trade-oriented Bond Swap Analysis for single or multiple securities
- Time to Break-Even and gain/loss analysis
- Portfolio “What-If” Analysis measures the potential effect of trading on portfolio risk characteristics

**KEY FEATURES**

**EXPANSIVE SECURITY COVERAGE, INCLUDING STRUCTURED FINANCE LIBRARY**
- Comprehensive Security Database, including treasuries, agencies, Government Sponsored Enterprises (GSE), corporates, fixed and adjustable mortgage-backed pools, agency and non-agency RMBS, asset-backed securities, CMBS, preferred stock, municipal securities
- Equity coverage includes Common Stock, ADR/GDR, Master Limited Partnerships (MLPs), REIT, ETF, derivatives coverage includes options on Equity and Indices, Index Futures and Commodity Futures
- Fixed income derivatives coverage, including interest rate futures, interest rate and credit default swaps, caps/floors and OTC options

**COMPREHENSIVE SET OF SECURITY AND PORTFOLIO OPTION-ADJUSTED RISK MEASURES**
- Effective Duration and Convexity (par or spot curve)
- Option-adjusted spread (government or swap curve)
- Key Rate Durations
- Spread Duration
- Volatility Duration
- Prepayment Duration

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

**DYNAMIC SENSITIVITY ANALYSIS**
- Cash flows, market value, book value and gain/loss can be projected for multiple parallel and non-parallel interest rate shocks. Credit spread change projections may be associated with the shock return analysis as well. The horizon values are determined via robust term structure, prepayment and option models. Re-compute book yields for instruments with interest rate dependent cash flows such as MBS pools and CMOs.
- Market and Book Value Gain/Loss Simulations with Topic 310-20 (formerly FAS 91) Yield Calculations
- Scenario-based Dynamic Asset Cash Flow Analysis
- Rating Agency analytic and risk reporting tools (e.g. NY State Regulation 126, AM Best Supplemental Ratings Questionnaire, S&P US-based insurance risk-based capital model, FFIEC-style reporting)
- Prepayment User Scaling – stress/alter prepayment model assumptions in an automated fashion, at the collateral or security level
CREDIT LOSS MODELING FOR STRUCTURED SECURITIES

- Credit trigger setting toggle, set future default expectations, loss severity and number of months to liquidation
- Portfolio and Security Loss Adjusted Measures, including: yield, effective duration, convexity, total return projections and dynamic cash flow analysis

BondEdge Advance - as an add-on to the Fixed Income Strategist package, or as a stand alone service, BondEdge Advance can be a cost effective tool for the entire sales team.

BondEdge® Advance is a sophisticated on-line bond analytics tool that produces presentation-ready reports backed by robust simulations and graphics.

Broker Dealers: Sales professionals and strategists can benefit from the ability to create comprehensive, personalized and easy-to-produce trade proposals.

### Robust Analytics:

Total return simulations, changes in cash flows, gain/loss analysis and key analytic measures of risk are available.

### KEY CAPABILITIES:

**Bond Swap Analytics:**
- Before and after statistics including shocks and gain/loss for multiple buys and sells

**Analytic Measures:**
- Average Life, Effective Duration, Yield to Worst, Total Return, and Book Value calculations

**Interest Rate Simulations:**
- Parallel and Non-Parallel, Instantaneous and Aged for 0-60 month time Horizons

**Cash Flows Calendar:**
- Principal, Interest and totals based on selected frequencies

**Pricing & Descriptive Data:**
- Interactive Data’s evaluated pricing and descriptive data on over 2.8 million securities

**Security Quick Lookup:**
- Find securities in seconds by typing in identifier or issuer name, ticker, coupon and maturity
BONDEdge Fixed Income Strategist

Fast and Comprehensive: Simply type in identifiers or copy and paste a list of securities. Quickly calculate and sort by dynamic risk measures such as Effective Duration, Option Adjusted Spread (OAS) or any of the available analytics.

Professional Presentation: Clearly and concisely communicate your results with robust analytic firepower and presentation-ready reports with your contact information, logo and disclaimer.

For more information, please contact BondEdge Solutions at advance.info@interactivedata.com visit www.bondedge.com/advance.

BondEdge named 2013 “Best-in-Class” Solution for Portfolio Management by CEB TowerGroup

LIMITATIONS: This document is provided for informational purposes only. The information contained in this document is subject to change without notice and does not constitute any form of warranty, representation, or undertaking. Nothing herein should in any way be deemed to alter the legal rights and obligations contained in agreements between BondEdge Solutions and its clients relating to any of the products or services described herein. BondEdge Solutions makes no warranties whatsoever, either express or implied, as to merchantability, fitness for a particular purpose, or any other matter. Without limiting the foregoing, BondEdge Solutions makes no representation or warranty that any data or information (including but not limited to evaluations) supplied to or by it are complete or free from errors, omissions, or defects. Interactive Data® and the Interactive Data logo are service marks of Interactive Data Corporation. BondEdge® is a registered trademark of BondEdge Solutions LLC. Microsoft® and Excel® are either registered trademarks or trademarks of Microsoft Corporation in the United States and/or other countries. Other products, services, or company names mentioned herein are the property of, and may be the service mark or trademark of, their respective owners.