BondEdge® is an analytics platform that provides robust reporting across a range of asset classes giving the user the ability to analyze holdings, distributions, and performance of both fixed income portfolios as well as multi-asset class portfolios.

BondEdge, built on the Microsoft®.NET Framework, is backed by market-leading fixed income single security, portfolio level and cash flow analytics that are supported by more than 30 years of expertise and a team of Ph.D.’s and quantitative analysts. BondEdge is available to customers as an on-site software installation or through an OnDemand Software as a Service (SaaS) option. Robust analytics are bundled together with security master data that provides comprehensive security coverage for approximately 2.8 million domestic and international fixed income securities, including a structured finance library of more than 16,000 U.S. deals. BondEdge also has a multi-asset class coverage including the following asset types: Common Stock, ADR/GDR, MLP, REIT ETF, Options on Equity and Indices, Index Futures and Commodity Futures.

Gain valuable insight into the current risk characteristics of the portfolios you upload into BondEdge by running extensive, presentation-quality reports including compliance reporting, benchmark comparisons against more than 400 fixed income global indices from leading benchmark providers, including S&P® Dow Jones® Indices, Barclays Capital®, Bank of America Merrill Lynch®, Citigroup®, and equity indices from S&P®, Russell®, MSCI® and others. BondEdge can help you project risk characteristics, and calculate total returns via stress testing. BondEdge also contains What-If reporting tools, historical performance attribution analysis, dynamic cash flow projections, and ready to use templates that can assist you with reporting, including rating-agency based reporting.

**BONDEDGE IS DESIGNED FOR:**

**Buy-Side**
- Total Return and Liability Driven Investment Management Companies
- Mutual Funds and ETF Managers
- Insurance Companies
- Depository Institutions
- Endowments, Foundations and Sovereign Wealth Funds
- Pension Funds
- Investment and Actuarial Consultants
- Private Wealth Managers

**Sell-Side**
- Broker-Dealers
- Money Center and Regional Banks
- Regional Broker-Dealers
BONDEDGE KEY FEATURES:
Extensive Security Coverage, Including Structured Finance Library

- Comprehensive fixed income security database, including treasuries, agencies, corporates, fixed and adjustable mortgage-backed pools, agency and non-agency RMBS, asset backed securities, CMBS, preferred stock and municipal securities, including 16,000 U.S. structured deals
- Fixed income derivatives coverage, including interest rate futures, interest rate and credit default swaps, caps/floors, OTC options
- Equity coverage includes Common Stock, ADR/GDR, Master Limited Partnerships (MLPs), REIT, ETF, derivatives coverage includes option on Equity and Indices, Index Futures and Commodity Futures
- Flexible bond modeling tools for bonds not included in the BondEdge database and private placements

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
- Credit Loss Modeling for Structured Finance Securities, including Updated Trigger Status Setting
- Fundamental data and asset sector classification for equity securities

COMPREHENSIVE SET OF SECURITY AND PORTFOLIO-BASED OPTION-ADJUSTED RISK MEASURES, INCLUDING:

- Effective Duration and Convexity (par or spot curve)
- Option Adjusted Spread (government or swap curve)
- Key Rate Durations, Spread Duration, Volatility Duration, Prepayment Duration

FLEXIBLE PORTFOLIO REPORTS, GRAPHICS AND SCANS/ALARMS

- Intuitive user-interface for quick and easy system navigation
- Centralized reporting engine that allows clients to create and customize reports
- Automated report and graphics production and export
- Automated portfolio upload process from leading accounting systems and Microsoft Excel®

- Portfolio Scan and Filter tools to quickly create portfolio segments to be included in reports, stress testing and cash flow analysis
- Portfolio Alerts to easily identify securities with ratings upgrades, downgrades and revisions to watch status
- Multiple and single portfolio and report analysis supported
STRESS TESTING TOOLS

BondEdge provides capabilities for the generation of simulated and book values based upon shifts to the government or interest rate swap curve and credit spreads. Robust term structure, option and prepayment models are used to compute horizon security, portfolio and benchmark values.

- Parallel/non-parallel interest rate shifts
- Credit spread shifts for sectors/industries/issuers
- Credit spread shifts by underlying collateral/tranche types
- Comparison to liability benchmark supported

PORTFOLIO “WHAT-IF” FOR PRE-TRADE ANALYSIS

BondEdge provides tools that can help you simulate the effects of trades you consider on single or multiple portfolios on either a market value or book value basis, including before/after portfolio risk characteristics and distribution analysis.

BONDEDGE API

BondEdge includes an analytical measures and trade analysis application programming interface (API) designed to provide clients with seamless access to:

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

The BondEdge API also allows clients to access the BondEdge calculation engine from in-house and third party programs and includes an add-in program and sample templates that provide ready access to the BondEdge API from within Microsoft Excel.
“WHAT-IF” CAPABILITIES FOR MULTIPLE PORTFOLIOS

For pre-trade analysis across multiple portfolios, information you upload into the “What-if” functionality in BondEdge can help you:

- Keep track of all securities bought and sold, including total par value (net buys/sells across all accounts); access the list again later in further or different analysis.
- Use the trade simulation screen in What-if to view cash available in each portfolio as well as the cash identifier designated for trades in that account.
- View current par value held in each portfolio for every security in the Securities List, alongside par amount to be bought/sold – enter this amount manually or use BondEdge to calculate the approximate amount according to any of the following attributes: Current Par, Buy/Sell, % of Market Value, Duration Change, Contribution to Duration, Pro Rata or % of Trade.
- Simulate the % of Portfolio Market Value the security would represent after the execution of a trade based on your choice of a Duration Change or a Contribution to Duration calculation.
- Quickly view “Before & After” simulation showing the anticipated net impact of all trades you consider on your portfolios, including Yield, Effective Duration and Convexity of each portfolio, before and after you actually trade.
- Generate additional, more detailed, Portfolio Summary, Distribution and Simulation reports to aid in your pre-trade analysis.

From automated identification and thorough analysis of portfolios you want to rebalance, to an effective and easy-to-use tool that helps facilitate your decision-making process, Policy Reporting and Batch “What-if” capabilities in BondEdge are an integral tool for today’s portfolio manager.

For more information, please contact BondEdge Solutions at be.info@interactivedata.com or call (310) 479-9715

ABOUT BONDEDGE SOLUTIONS

BondEdge Solutions, an Interactive Data company, provides high-quality cross-asset portfolio management and risk analytics solutions backed by proprietary quantitative modeling techniques to more than 400 leading banks, investment managers, brokerage firms, insurance companies and pension funds throughout North America. Its flagship offering, BondEdge, combines advanced analytics with security master data that provides comprehensive 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.

For more information about BondEdge, please visit www.bondedge.com

BondEdge was named among a “Best-in-Class” solution in CEB TowerGroup’s 2013 Portfolio Modeling and Risk Analytics Technology Assessment.

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