Financial Risk Analytics Buy Side Risk - Bond Analytics

Integrated data and analytics to help you analyse risk across complex fixed income products

Understanding day-to-day market moves and identifying sources of alpha is critical in fixed income portfolio construction. But obtaining this insight is a challenge given the range of analytics required, the variety of the bond pay offs, and the reference and market data needed. Without high quality data, the analytics can be unstable making attribution unmanageable.

Bond Analytics in the Buy Side Risk solution from S&P Global Market Intelligence addresses these challenges with a cloud-based calculation service harnessing S&P Global's market leading bond reference and pricing data, clients own reference data or a combination of both, while also supporting consumption of your own valuations.

Scalable service – to handle the largest portfolios

Our analytics engine was built with scalability in mind, utilizing vectorized and elastic compute techniques. This allows us to provide analytics on demand and as part of your overnight output processes at lower cost.

Consistent analytics to align portfolio managers and risk teams

Buy Side Bond Analytics is a component of our Buy Side Risk solution, which allows portfolio and risk managers to use the same data and models. This removes unnecessary reconciliation and keeps their interactions focused on managing risk and generating alpha.



Comprehensive range of analytics

- Present Value
- Yield to Maturity
- Duration incl. Key Rates (Macaulay, modified, effective, spread)
- Convexity
- G-spread, Bench-spread
- Option adjusted spread
- Yield to call/put/worst

Comprehensive range of bond types

- Vanilla (Corp/Govt)
- Fixed to Variable
- Floating rate notes
- Inflation-Linked Bonds
- Sinking bonds
- Step-up/Step-down bonds
- Zero coupon bonds









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