

thinkFolio for Fixed Income and Credit

Sophisticated fixed income investment management platform

Fixed income investing is complex and returns are impacted by a wide range of factors, from yield curve sensitivities and reinvestment risk through to underlying credit quality and currency fluctuations.

Fund managers need flexible tools to manage their entire portfolio, model scenarios in real time and carry out detailed cash flow analysis. The use of spreadsheets can pose serious operational risks, be it through manual errors, compliance and information security breaches or the risk posed by poor system availability and performance. Firms are therefore increasingly moving modelling capabilities away from spreadsheets and onto enterprise-grade software platforms.

thinkFolio is a cross-asset-class investment management platform with fixed income investing at its core. The flexible and extendable platform enables managers to slice and dice portfolios according to any criteria, including credit quality, duration, sector and geographical overlays. Sophisticated modelling capabilities ensure fund managers can plan for any scenario that might impact their returns.

Specialized analytics

With its core competency in fixed income, thinkFolio offers a sophisticated set of native analytics for slicing and dicing portfolios and performing benchmark comparisons, portfolio targeting, what-if scenarios and rate shocking analysis. Fund managers can trade, record and visualize sets of strategies and use targeting calculators to size trades with multiple constraints. Lot-level positions provide a more granular view.

Ease of integration

With its flexible and extensible architecture, thinkFolio is easy to integrate into existing environments. It can be deployed as a complete cross-asset-class investment management platform or can address specific capability gaps in incumbent systems.

Key Stats

\$4 trillion +
Combined AUM
of clients

Native
Real-time
analytics

Cross
Asset class

Customers

Asset managers

Family offices

Funds of funds

Hedge funds

Insurance
companies

Investment
management
groups

Pension funds

Private banks

Sovereign wealth
funds

Sophisticated modelling tools

thinkFolio empowers fund managers to model the impact of different scenarios and decisions on portfolio structure and cash flows; simplify rebalances; and put new capital to work easily. The unique cash ladder enables managers to view future cash amounts across accounts, taking in bond and loan projected cash flows, redemptions, unsettled trades and other cash flows.

Reduced operational risk

Incorporating many of the benefits of spreadsheets with its detailed and flexible approach to modelling, thinkFolio is an enterprise-grade software platform that incorporates robust compliance capabilities. This includes pre-, intra- and post-trade compliance with regulations, client guidelines, house limits and portfolio managers' preferences. thinkFolio provides configurable investment compliance rules, user administration functionality, a detailed audit trail of all actions and four-eyes checks.

thinkFolio is integrated with a range of other Market Intelligence products including:

Bond Reference Data

Deep terms and conditions data and new issue information

CDS Curve Data

Live, snapped and end-of-day price updates for CDS entities and all the major credit indices, CDX and iTraxx

Dividend Forecasting

Forecasts for the next four years based on fundamental analysis, exchange rules, company guidance, historical patterns and more

EDM

A data management platform that pulls disparate data from multiple sources into a central hub

EDM Warehouse

Data warehouse that stores historical data and makes it readily available for client and regulatory reporting requirements

Investor Access

Platform that allows investors to be alerted to new-issue announcements, receive information on deal terms and conditions, submit and manage orders, and receive electronic notification of allocation and pricing details

Loan Pricing and Reference Data

Pricing, terms and conditions, and corporate actions data for public and private bank loans

MarkitSERV (interest rate swaps and CDS)

End-to-end trade processing and workflow solutions that support participants in cleared OTC trading

OTC Derivatives Data

An independent, flexible service providing access to multi-sourced curve and volatility data for OTC interest rates

Portfolio Valuations (vanilla options)

An industry-validated, fully hosted service that provides independent valuations and risk measures

TCA and TCA Best Execution

A global analysis platform that combines execution, algorithmic, venue and smart order router evaluation analytics

WSO

An integrated set of loan portfolio software and services for tracking performance and managing portfolios

CONTACT US

The Americas

+1-877-863-1306

EMEA

+44-20-7176-1234

Asia-Pacific

+852-2533-3565

Copyright © 2022 by S&P Global Market Intelligence, a division of S&P Global Inc. All rights reserved. No content, including by framing or similar means, may be reproduced or distributed without the prior written permission of S&P Global Market Intelligence or its affiliates. The content is provided on an "as is" basis.

spglobal.com/marketintelligence

126718453_0522_MS