



## thinkFolio for Fixed Income Modelling

### Flexible platform, sophisticated modelling

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.

Markit thinkFolio is a cross-asset-class order management (OMS) and portfolio modelling system (PMS) with fixed income investing at its core. The extensible platform enables managers to slice and dice portfolios according to any criteria, including credit quality, duration, sector and geographic overlays. thinkFolio also offers sophisticated modelling capabilities to ensure fund managers can plan for any scenario that might impact their returns, from early repayments and rate shocks to changes in the shape of the yield curve.

#### Specialised 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. thinkFolio can draw in proprietary or third-party analytics to complement its native capabilities

#### Sophisticated modelling tools

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

#### 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 portfolio and order management system or serve to address specific capability gaps in incumbent systems

#### Reduced operational risk

Incorporating many of the benefits of spreadsheets with its detailed and flexible approach to modelling, thinkFolio is a robust enterprise-grade software platform coupled with pre- and post-trade compliance capabilities

#### Compliance

An integrated compliance engine that enables firms to perform pre- and post-trade checks to ensure compliance with customer guidelines, regulatory restrictions and in-house mandates

#### KEY STATS

**\$2 trillion+**

Combined AUM of clients

**Native**

Real-time analytics

**Cross**

Asset class

#### CUSTOMERS

**Asset managers**

**Hedge funds**

**Pension funds**

**Sovereign wealth funds**

**Investment management groups**

**Funds of funds**

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