FIW <GO>
FIXED INCOME WORKSHEET

WHY USE FIW <GO>?

PRICE MULTIPLE BONDS IN YAS <GO>
Price multiple bonds simultaneously by running YAS <GO> on the bonds in “Calc Mode”. Bonds can also be grouped by multiple classifications including sector, issuer, ratings, etc. Clicking on individual bonds brings up YAS.

IDENTIFY RICH/CHEAP RELATIVE VALUE
Identify which bonds are trading rich or cheap with respect to their historical spread, yield or price measures. Compare bonds on technical and fundamental basis. Clicking on individual bonds brings up FIRV.

MEASURE HISTORICAL PERFORMANCE
Measure historical changes in spread, yield or price measures for the bonds. Compare Total Return for the bonds over historical periods with reinvestment of cashflows. Clicking on individual bonds brings up FIHZ.

COMPARE LIQUIDITY ACROSS SOURCES
Compare liquidity on bonds across multiple pricing sources like BGN, MSG1, RUNZ, and ALLQ. Latest trade prints from TRACE are also monitored live. Clicking on individual bonds brings up FIPX, QMGR, ALLQ or QR.
CHARTING PRICING
Chart pricing of multiple bonds across the various group by choices.

CHARTING RELATIVE VALUE
Chart rich and cheap bonds with respect to dynamic regression curves as well as with respect to industry sector, issuer benchmark, swap, sovereign and CDS curves.

CHARTING PERFORMANCE
Chart changes in spreads, yields or prices as well as historical returns across selected historical time periods.

CHARTING LIQUIDITY
Click through on individual bonds to view a price discovery platform (FIPX), message quotes (MSG1) and RUNZ (in OMQGR), market depth (in ALLQ) and historical TRACE prints (in QR).

For additional information, press the <HELP> key twice on the Bloomberg Professional® service.