With an add-in program for use with Microsoft® Excel® that includes ready-to-use sample templates.

We are pleased to introduce an API capability designed to significantly broaden access to robust BondEdge® fixed income analytics in support of enterprise-wide portfolio risk management activities. For over 30 years, BondEdge has provided quality, sophisticated portfolio and security level analytics to the institutional investment community. Now, BondEdge clients can write their own software applications to communicate with the BondEdge calculations library. For example, clients can write add-in programs to import BondEdge analytics into Microsoft® Office products such as Excel®. The API capability can allow clients to quickly and seamlessly analyze potential trade opportunities in detail via bond swap analysis functionality and measure the overall effect of "buy and sell" bond trade programs with a portfolio level "what-if" capability.

**KEY BENEFITS**

- Increase efficiency with direct access to BondEdge security analytical measures, return simulations and static cash flows.
- Streamline access to key BondEdge investment decision support functionality, including bond swap and portfolio "what-if" analysis.
- Enables clients to mitigate operational risk by developing links from third-party applications to BondEdge risk analytics.

**KEY FEATURES**

- Comprehensive and easy-to-understand User’s Guide.
- Instant access to add-in program for Microsoft Excel containing sample, pre-formatted templates that are ready to use.
- Direct access to robust BondEdge security measures, including effective duration, convexity, option-adjusted spread (OAS) and many more.
- Scenario-based total return simulations and security analytic measures.
- Static Cash Flows.
- Direct links into the BondEdge platform for seamless access to bond swap and portfolio "what-if" functionality.

Retrieve security-level analytics for a given range of cells quickly and easily.

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**Interactive Data**

**BondEdge Application Programming Interface (API)**

INTERACTIVE DATA SOLUTIONS
BONDEdge APplication ProgrammInG Interface (API)

Key Features (Continued)

Project total, price, and income returns for securities given parallel shifts to the government, swap, or municipal curve. Scenario specific analytic measures can also be retrieved.

Bond-Level Measures: Inputs

- Security Identifier (CUSIP, SEDOL, ISIN, Common Code, Pool Number)
- Security Price/Yield/OAS (optional – if not provided will default to the date on which the client last refreshed the BondEdge system)
- As Of Date (optional – if not provided will default to the date on which the client last refreshed the BondEdge system)
- Initial Yield Curve Inputs – Government, Swap, Municipal (optional – if not provided will default to BondEdge database yield curve for the date on which the client last refreshed the BondEdge system)
- Prepayment Speed Inputs (optional – if not provided will default to the BondEdge Prepay Speed for the date on which the client last refreshed the BondEdge system)
- RMBS/CMBS Credit Trigger Inputs (optional)
- RMBS/CMBS Loss/Default Assumptions (optional)

Bond-Level Measures Continued

Analytical Output

- Effective duration
- Convexity
- Option-adjusted spread
- Accrued interest
- Asset Swap Spread
- Average life
- CPR (Lifetime)
- Current yield
- Duration to worst
- DV01
- Key Rate durations
- Local duration
- Macaulay duration
- Modified duration
- Nominal Spread
- Option value
- PSA (Lifetime)
- Prepayment rate
- Spread duration
- Vega
- Yield to maturity
- Yield to worst
- Yield value 1/32
- Zero volatility spread (ZVo)

Descriptive output includes a short description of the issuer which includes the name, coupon, and the year of maturity

- Security description
- Primary/secondary sectors
- Currency code

Scenario-Based Total Return Simulations and Analytic Measures

- Parallel and non-parallel shifts to the government, swap or municipal curve
- Credit spread shift analysis

Bond-Level Static Cash Flowss

- Principal, interest and total cash flow projections
- Frequency: daily, weekly, monthly, quarterly or annual
BondEdge Application Programming Interface (API)

Trade Analysis

- Bond Swap
- Portfolio “What-If”

Quickly input buy and sell lists to generate key summary measures and relative value of the proposed trade.

Identify the effects of proposed trades on portfolio averages and totals.

Retrieve projected security cash flows on a static basis for periodicities ranging from daily to annual.

Easily enter possible trade ideas.

Identify at a glance effects of proposed trades on portfolio distributions for a variety of specified risk measures including effective duration, quality, sector and more.

Identify the effects of proposed trades on portfolio averages and totals.
BONDEDGE APPLICATION PROGRAMMING INTERFACE (API)

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.

ABOUT INTERACTIVE DATA
Interactive Data Corporation is a trusted leader in financial information. Thousands of financial institutions and active traders, as well as hundreds of software and service providers, subscribe to our fixed income evaluations, reference data, real-time market data, trading infrastructure services, fixed income analytics, desktop solutions and web-based solutions. Interactive Data’s offerings support clients around the world with mission-critical functions, including portfolio valuation, regulatory compliance, risk management, electronic trading and wealth management. Interactive Data has over 2,500 employees in offices worldwide.

Pricing, evaluations and reference data are provided in the U.S. through Interactive Data Pricing and Reference Data LLC and internationally through Interactive Data (Europe Ltd.) and Interactive Data (Australia) Pty Ltd.

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