Continuous Fixed Income Evaluated Pricing

FROM THE GOLD STANDARD IN FIXED INCOME EVALUATIONS

Streaming evaluated bond prices across multiple asset classes – a first for the industry

The transition from voice to an electronic market, the reduction in inventory levels due to regulatory concerns and the continued focus on price transparency in the fixed income market - these forces that are changing how investment is occurring in different trading protocols, from sell side to buy side.

Interactive Data now provides continuous, independent evaluated pricing into the front, middle and back office, extending the reach of fixed income end-of-day evaluations into intra-day applications. These evaluations can be used to drive:

- Pre-trade transparency
- Price discovery and idea generation
- Enhanced trading workflow to support ETF monitoring, trading and intra-day internal crossing
- Post-trade best execution analysis, compliance and Transaction Cost Analysis
- Support of intra-day operational valuation processes and collateral
- Real-time risk and credit utilization monitoring

Coverage

- EMEA Corporates and Sovereigns
- EMEA Money Markets
- US Corporate Bonds
- US Treasuries
- US Agency Debentures
- TBA MBS

Interactive Data’s Proprietary Approach

As a leading provider of evaluated pricing and related services to the top 50 banks and top 50 asset managers globally, Interactive Data is uniquely positioned to deliver this ground-breaking service. Our innovative approach combines both system and human analyses to generate a continuous stream of fixed income evaluations that processes and incorporates market data throughout the day.

USE CONTINUOUS EVALUATED PRICING FOR:

- Enhanced price discovery and trading workflows
- Efficiency gains within ETF creation/redemption processes
- Improved ability to perform best execution analysis
- Strengthen pre-trade insight into NAV and/or portfolio impact
- Early detection of NAV tolerance breaks for valuation best practices
- Easy access to content to support intra-day risk monitoring

Contact Us

To find out more
T: +1 (212) 771 6565
E: info@interactivedata.com
Market Data Enrichment
- Collected from trade dissemination, dealer runs and trading platforms
- Enriched to extrapolate known data points for application across a range of related securities

System Analysis
- Enriched data is tested against the current evaluation and internal tolerances and parameters
- Exceptions identified for review by evaluators

Human Analysis
- Interactive Data’s evaluators apply their judgment and expertise.
- Evaluators review exceptions and apply market knowledge obtained through market contacts and experience
- Re-calibrate configurations to reflect lessons learned and current market practices

Delivery Methods
Continuous fixed income evaluated prices can be delivered through Interactive Data’s web-based VantageSM Service, via FTP snapshot files, through a FIX protocol and an Excel® Add-in.

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.

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