



PlusBook

Track liquidity in real time across multiple venues in a simple and transparent way with Interactive Data's PlusBook™, a consolidated order book service fully integrated with PlusFeedSM

A growing number of Multilateral Trading Facilities (MTFs) have been launched in recent months to take advantage of liquidity fragmentation across the global financial markets. Interactive Data's PlusBook can help financial firms track liquidity in real time across multiple venues.

PlusBook provides a consolidated order book designed to help financial institutions gain a more complete view of the market by aggregating orders from multiple venues.

PlusBook can be integrated quickly and easily with PlusFeed, Interactive Data's consolidated, low latency datafeed that delivers a broad range of global financial information from over 450 sources and exchanges worldwide, covering more than 6 million instruments.

■ Features

- Fully integrated with PlusFeed to deliver the consolidated order book with ultra-low latency
- Covers all markets available on PlusFeed (subject to client entitlements)
- Aggregates orders within a single venue
- Consolidates the order book in real time across multiple venues
- Choose between streaming or snapshot data
- Allows for a level 1 best bid/ask view as well as a full depth view. Levels of depth processed and disseminated can be defined by the customer
- Trading venues are identified by MIC codes
- The reference tick size applied to the consolidated view will be the lowest common denominator used across all venues for a given instrument
- The order book is shown in a single currency; future service releases are expected to include

more advanced handling of multiple currency traded instruments

- Venues for which a price is available via PlusFeed, but not part of the customer authorized entitlements, are flagged as part of the consolidated view to maximize price transparency
- PlusBook is delivered as a stand-alone service: it is a fully supported plug-in, designed to seamlessly integrate with the customer's current PlusFeed infrastructure or client site processor (CSP)

■ Applications

The PlusBook consolidated order book can be used for a number of client applications:

- **Trading applications** - Feed the consolidated order book data directly into algorithmic or automated trading applications to optimize trading strategies and make faster decisions
- **Display applications** - Provide customers with a consolidated tape by integrating either the level 1 or level 2 view of PlusBook into display applications
- **Best execution** - PlusBook is designed to help customers meet their best execution requirements through full price transparency and more efficient pre- and post-trade analysis

■ PlusBook display example

The following table illustrates one option for displaying the consolidated order book. This example shows Vodafone (VOD), expressed in GBX across three venues (LSE, Chi-X and Turquoise) using data captured on 13 October 2008. The style is based on an equivalent display used on NASDAQ.

About Interactive Data

Interactive Data Corporation (NYSE:IDC) is a leading global provider of financial market data, analytics and related solutions to financial institutions, active traders and individual investors. The company's businesses supply real-time market data, time-sensitive pricing, evaluations and reference data for millions of securities traded around the world, including hard-to-value instruments. Interactive Data, headquartered in Bedford, Mass., has approximately 2,400 employees in offices located throughout North America, Europe, Asia and Australia.

Interactive Data's Real-Time Services business is a leading provider of real-time global market data to financial institutions, redistributors and online financial portals worldwide. Offerings from Interactive Data include PlusFeed, a consolidated, low latency datafeed. Also managed as part of this business is Interactive Data's Managed Solutions business, a leading provider and operator of customized financial market information systems.

For more information about Interactive Data Corporation and its businesses, please visit www.interactivedata.com.

Time	Venue	Bid size	Bid	Ask	Ask size	Venue	Time
14:46:39	XLON	34,651	115.800	115.850	31,321	XLON	14:46:40
14:46:40	CHIX	41,169	115.775	115.900	149,402	TRQS	14:46:26
14:46:30	TRQS	47,518	115.750	115.900	57,349	XLON	14:46:40
14:46:36	XLON	15,000	115.750	115.900	55,005	CHIX	14:46:40
14:46:39	CHIX	51,002	115.750	115.925	99,482	CHIX	14:46:39
14:46:40	CHIX	51,160	115.725	115.950	48,836	TRQS	14:46:33
14:46:34	TRQS	105,329	115.700	115.950	124,223	XLON	14:46:37
14:46:34	XLON	34,655	115.700	115.950	95,651	CHIX	14:46:40
14:46:40	CHIX	129,472	115.700	115.975	26,499	CHIX	14:46:39
14:46:39	CHIX	82,322	115.675	116.000	67,299	XLON	14:46:33
14:46:09	XLON	49,898	115.650	116.000	23,330	CHIX	14:46:39
14:46:40	TRQS	220,806	115.650	116.000	264,578	TRQS	14:46:41
14:46:40	CHIX	40,332	115.650	116.050	90,853	TRQS	14:46:41

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