Real-time Actionable Intelligence with Liquidnet's Investment Analytics and Charles River OEMS.

Liquidnet's Investment Analytics (IA) Trader provides pre, post and intra trade execution analytics driven by exception alerting across equity and related market data. These stamps, alerts and tools help you uncover hidden risks and opportunities in your portfolio or watchlist which would normally be lost in the noise. Through the use of IA Trader, you are able to further embed yourself in the investment process by helping inform Portfolio Managers and Analysts about alerts on analytics they might have missed.

Benefits of the IA Trader – Charles River Integration

By integrating IA Trader directly in the Charles River Order and Execution Management System (OEMS), we deliver actionable signals and data visualisation capabilities which support instant decision making inside your existing workflows. This provides constant insight into what is happening with your trades, helping to improve transparency, workflow efficiency and productivity for buy-side firms. The integration between Liquidnet and Charles River makes IA Trader analytics available as a separately licensed add-in to the Charles River OEMS.

Traders use IA Trader to:

Help minimize trading costs by determining when to speed up or slow down a trade

Spot orders that may warrant attention through real time alerting and exception monitoring

Detect liquidity opportunities in specific venues – dark vs lit

Generate alpha with trade entry and exit signals based on a range of popular indicators

IA Trader Features Available Within Charles River OEMS

Pre Trade Health Check

Screener: A fully configurable screener that notifies you of specific exceptions across data such as liquidity, short interest, insider transactions and many more that you deem most important to your investment process.

Schedule: Pre trade execution strategy tool which offers a range of tailored trading profiles for an order or stock including optimal POV and cost to trade. It enables you to systematically process, evaluate and implement the strategy most appropriate for your orders and trading style.

Watchlist or Portfolio Monitoring

Core Summary: Alerts you to exceptions in momentum, levels, inflection points, recent signals and unusual divergence between asset classes highlighting where potential risks or opportunities exist.

Lingo: Automated, natural language reports, which provide you with up-to-date analysis of all the standout and unusual activity in stocks that you care about.

In Trade Monitoring

Microstructure: Stamps and exception flags help you analyse current market conditions. This provides a real-time comparison of stocks trading to expected and predicted values, covering price versus a basket of highly correlated peers, actual and predicted volume, liquidity at best bid and ask, spread and further analysis of volume by buyers and sellers.

Alerts: Provides you with dynamic visual flags that highlight exceptional occurrences in volume, return, liquidity, spread, and other factors across an order pad in real-time. This gives you the opportunity to react to changing market conditions.

In Trade Performance: Allows you to benchmark your live performance. Depending on your strategy, you can perform real-time analysis of your in-trade performance using Price Weighted Participation, VWAP, and Arrival Price.

Intraday screener: A fully configurable heatmap tool providing you 'at a glance' direction to outliers, allowing you to immediately focus on the stocks and orders that may require attention and intervention.

Broad Data Access

IA Trader includes access to an extensive array of data and derived analytics:

- Short Interest
- Insider Transactions
- Valuations
- Credit Default Swaps
- Implied Volatility
- Consensus Estimates
- Events
- Market Data
- Technical Signals
- News

Charles River Development,
A State Street Company

Investment firms, asset owners, wealth managers, hedge funds and insurers in more than 30 countries rely on Charles River's front and middle office investment management platform to manage more than US$30 Trillion in assets. Together with State Street's middle and back office capabilities, Charles River's cloud-deployed software technology forms the foundation of State Street Alpha℠. The Charles River Investment Management Solution (Charles River IMS) is designed to automate and simplify the institutional investment process across asset classes, from portfolio management and risk analytics through trading and post-trade settlement, with integrated compliance and managed data throughout. Charles River's growing partner ecosystem enables clients to seamlessly access external data and analytics, applications and liquidity venues that support the demands of their product and asset class mix. Headquartered in Burlington, Massachusetts, we serve clients globally with more than 1,000 employees in 11 regional offices. **(Statistics as of Q3 2020)**

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