

FINRA-Interactive Data Structured Products Aggregate Reports

The Financial Industry Regulatory Authority (FINRA) and Interactive Data Corporation have created a suite of aggregated data products for U.S. securitized products. Investors and other market participants can now gauge the activity levels in the market place as well as price levels by various sub-product types.

This new end-of-day service represents the full U.S. securitized products market and is derived using only actual transacted prices from TRACE, the U.S. over-the-counter bond market mandated regulatory reporting and dissemination facility.

The measures will be available in two new products:

- ▶ **Structured Trading Activity Report**, showing market activity
- ▶ **Structured Product Pricing Tables**, displaying price levels by issuer, product type and various product characteristics such as coupons and vintages.

Both reports are based solely on actual transaction information collected through TRACE and provide the first view of actual, consolidated market activity. Both sets of reports are available in a display and downloadable format at no charge for use and redistribution to all interested parties.

Aggregate Product Highlights

- ▶ The pricing results are based solely on actual transaction data. No quotes or evaluated pricing are used.
- ▶ Transaction information is sourced from all FINRA member firms reporting to TRACE.
- ▶ There is no charge for receipt or redistribution of the products.
- ▶ The products can be downloaded and incorporated easily into the interested parties own systems with no restrictions on use.



Product Firsts

- ▶ The first product to indicate activity in the U.S. securitized products market.
- ▶ The first opportunity for market participants to see actual levels of market participation and activity.
- ▶ The first, and currently only, source based on the actual and complete transacting market.

Sample Structured Product Activity Report

FINRA TRACE Structured Product Aggregate Information

Link to Downloads
Click [here](#) to access downloads of the **Structured Trading Activity Report** and the **Structured Product Pricing Tables**.

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FINRA-Interactive Data U.S. Structured Trading Activity Report

Asset Class	Asset SubClass	FNMA		FHLMC		GNMA		Other Agency					
		Num Trades	Num Unique	Volume (000s)	Num Trades	Num Unique	Volume (000s)	Num Trades	Num Unique	Volume (000s)			
AGENCYTBA	15YEAR	1,623	18	30,993,144.1	98	15	1,629,651.8	*	*	*	-	-	-
AGENCYTBA	30YEAR	5,373	25	133,624,000.0	379	20	19,635,751.4	444	16	7,792,501.3	-	-	-
AGENCYTBA	OTHER	23	13	216,470.3	09	04	142,738.0	185	29	3,100,522.2	-	-	-
AGENCYPASSTHROUGH	15YEAR	320	184	1,219,200.5	190	94	932,852.7	73	39	73,881.0	-	-	-
AGENCYPASSTHROUGH	30YEAR	891	447	3,077,302.9	330	178	1,758,804.4	689	367	367,260.5	-	-	-
AGENCYPASSTHROUGH	ARMHYBRIDS	167	89	316,959.7	137	68	572,328.6	131	45	278,729.4	41	29	136,511.7
AGENCYPASSTHROUGH	OTHER	-	-	-	12	05	318.9	-	-	-	-	-	-
AGENCYCMO	PNI	354	183	409,025.1	774	268	687,021.8	626	301	402,359.4	17	09	102,156.1
AGENCYCMO	NOTPNI	28	15	343,228.3	38	16	360,927.3	39	17	313,443.9	-	-	-

- ▶ Displays are divided by agency and non-agency groups as well as by products within each category, *e.g.*, TBA, Pass-Through and CMO.
- ▶ The number of trades, remaining principal balance traded and the number of unique CUSIPs transacted for each sub group is displayed.
- ▶ The Structured Product Pricing tables present a more granular display of activity at various pricing levels and product groups.

How to get it

Both the Structured Trading Activity Report and the Structured Product Pricing tables are available on the FINRA website and from Interactive Data Corporation. The tables may be viewed or downloaded at www.finra.org/TRACE/StructuredProductsReports or <https://vantage.interactivedata.com/aggregate>. The reports are calculated daily and made available after 7:30 p.m. (ET).

For more information, contact TRACE Data Services at (888) 507-3665.