



D3 CURVES

DIGITEC

INTEGRATE WITH EASE.

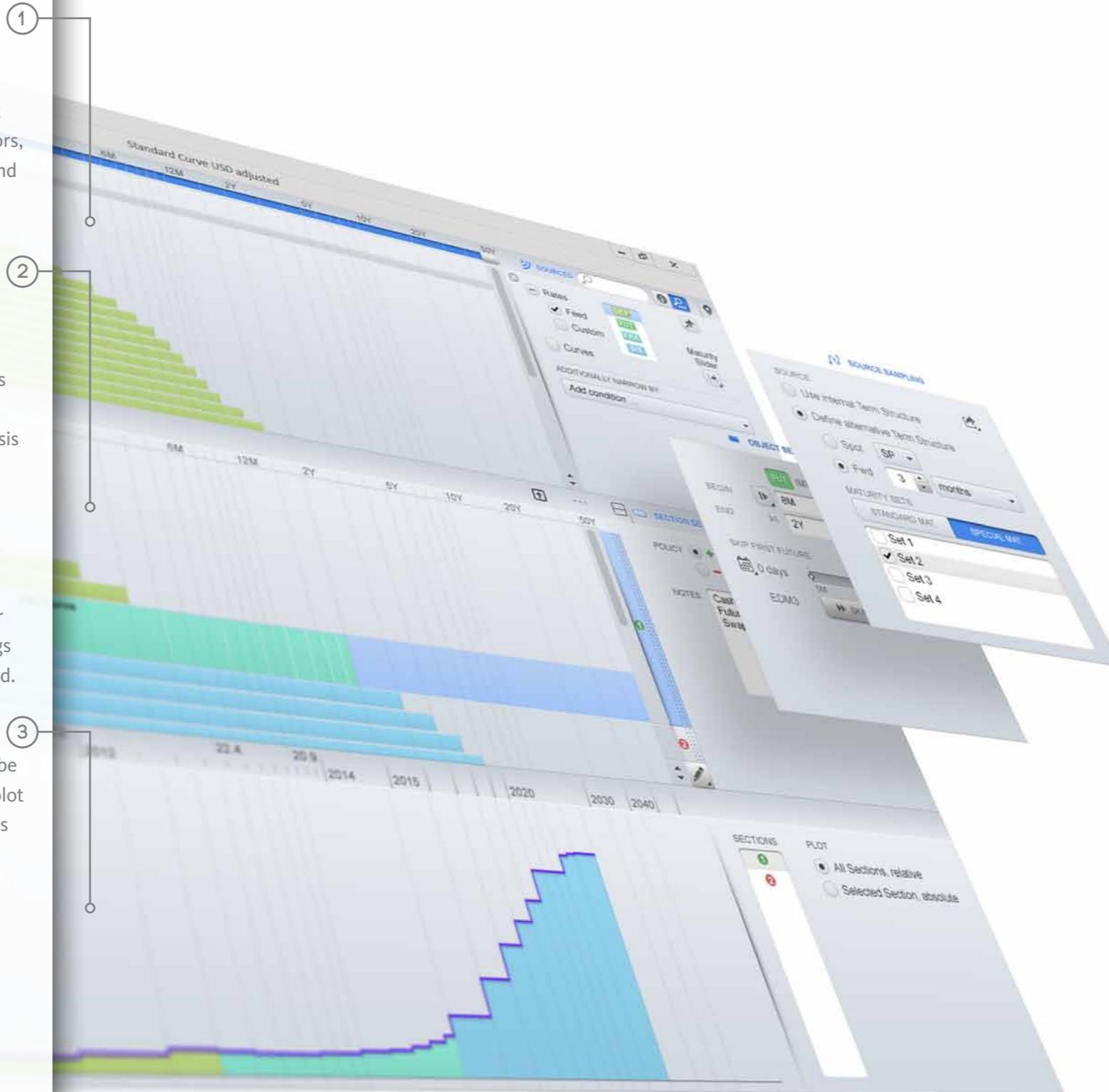
Explore the live data feed to spot the market instruments which you prefer: Powerful but yet handy filters let you browse across market places, instrument types, underlying rate tenors, brokers, etc. You can even use custom rates and your own curve constructions.

BUILD INTUITIVELY, CUSTOMIZE FLEXIBLY.

Simply add your choice of sources, and D3 curves automatically builds a yield curve with its underlying bootstrapping process. Sections allow you to group sources into a multi-level curve construction. Visualizing the implied basis spread is only one benefit of this approach. Combined with the deep integration of highly customizable interpolation techniques, these building blocks empower you to achieve any desired effect, whether time- or source-dependent. Method adjustments, turn-of-year effects, decisions on monetary policy meetings – always with the inner curve structure at hand.

MONITOR IN REAL TIME.

Evaluating your curve construction could not be easier: The bottom-up approach enables the plot of a real-time curve, reflecting the implications of your design decisions on the fly. Fitting becomes natural as you dive into the individual layers of your multi-level curve through a Section's perspective. The resulting curve integrates itself seamlessly into the D3 product family and to systems connected via Streaming API.



LAUNCHING A NEW ERA IN ASSET & LIABILITY MANAGEMENT

Master the challenges of today's complex global markets through a tool with ground-breaking simplicity. The brand-new addition to our pricing system family is the union between decades of expertise in the financial industry with a clean and light design approach.

D3 curves is the consequent evolution of our rock-solid rate engine, extending its scope to the money market. Built from scratch with the user in mind, it is the perfect toolbox for yield curve construction according to your own firm's specific analytic and trading requirements – in all currencies and throughout the entire maturity spectrum. The stepwise construction process along a consistent timeline ensures perfect control while offering an outstanding flexibility. Fitting even highly complex curves feels comprehensively intuitive.

BOOTSTRAPPING

CURVE FITTING

D3 CURVES

EXTENSIVE FILTER

BOTTOM UP APPROACH

STEPWISE CONSTRUCTION

CUSTOMIZABLE INTERPOLATION

REAL TIME LEVEL AND SLOPE

COMPREHENSIVE CURVES

LIVE DATA FEEDS

COMPLEX SETUP

MULTI LEVEL YIELD CURVE