

Reference Data: Fixed Income

Validated global fixed income reference data to support trading, risk management and the creation of security master information

Reliable reference data supports efficient securities trading, settlement, risk management and back office functions such as accounting and client reporting. Access to accurate and timely data to support these functions is critical in an era of increased regulatory requirements.

Our Reference Data captures and delivers terms and conditions data across government, supranational, agency, corporate (GSAC), municipal bonds, and securitized products globally. Our bespoke reference data solutions support various use cases such as market surveillance, performance and risk attribution, valuation and regulatory reporting. We help customers improve operational efficiency and support intraday decision making and risk management processes.

We aggregate and validate detailed global fixed income information, including issuer details, amounts, government auctions, cash flow, ratings, trade and selling restrictions and schedule data (such as amortization, convertible, call, extendable, and put etc.). Our database is actively maintained for timely corporate actions with the help of multiple data partners, exchanges, web-scraping, in-house research and complex business rules.

In addition to supporting customers across the industry, our fixed income reference data fuels our other products including our evaluated bond pricing service and iBoxx indices. Both services use Reference Data as a vital input in its pricing engine and to identify different index constituents.

Depth of data

Various Bond Packages covering all use cases, including valuation, market surveillance, performance & risk and specific regulatory reporting.

Convenient distribution

Data is available via end-of-day and intraday feeds via SFTP, real-time messaging and viewable in web and Desktop platforms.

Quality and service

Our robust data validations and multi-source checks provide high-quality data backed up by a dedicated 24x5 client services team.

Broad coverage

We provide global coverage across fixed income, with continuous expansion to cover new asset types.

Key stats

600K

GSAC

1.1M

Non-GSAC

1.02M

Municipals

2.8M

Structured Finance

Customers

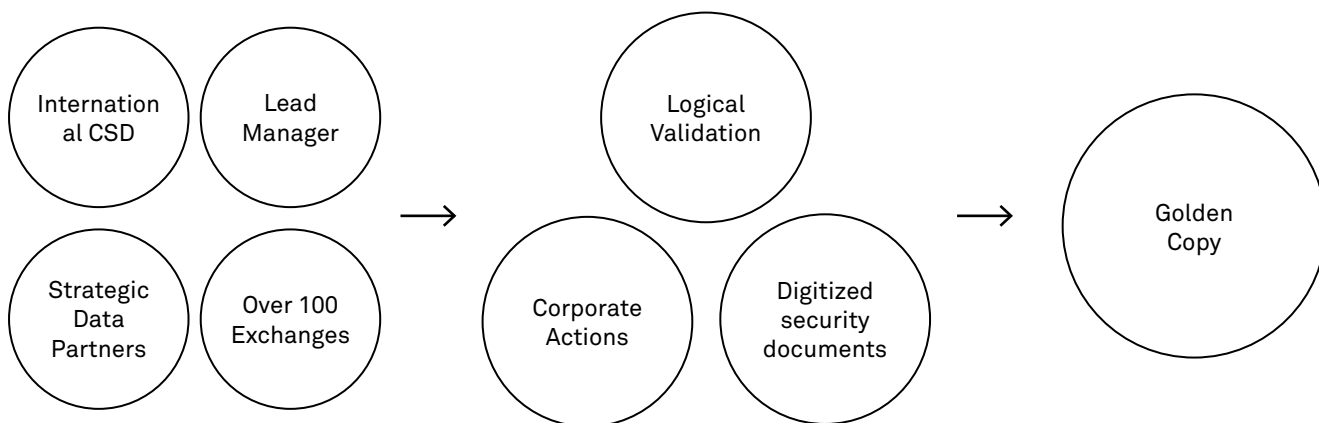
Asset managers

Banks

Custodians

Hedge funds

Service providers



Data Input

We provision information from a number of sources to create, validate, enrich, and maintain a golden copy security record.

Data Cleansing

We cleanse inbound data with a multi-layered quality assurance process. The quality assurance process is comprised of a team with dedicated analysts and a suite of proprietary Quality Assurance tools.

Data Enrichment

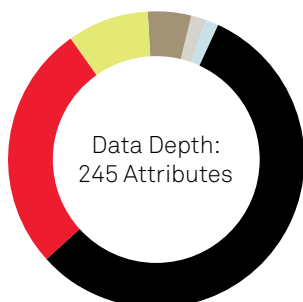
Following data cleansing, we enrich the bond record by sourcing supplementary information and generating calculated and derived data.

Data Maintenance

Our dedicated Corporate Action Desk procures, tracks, monitors, and reviews corporate actions from numerous sources.

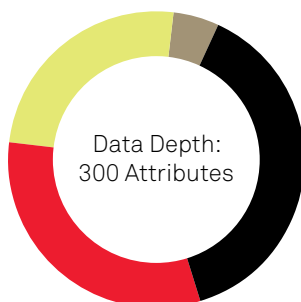
Coverage

Municipals: 1.02M



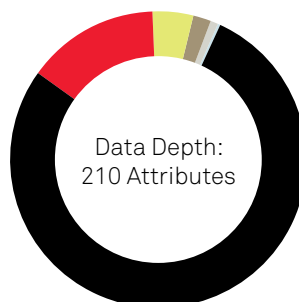
- Bond
- Certificates
- Warrant
- Note
- Certificate of Participation
- Certificate of Obligation

GSAC: 600K



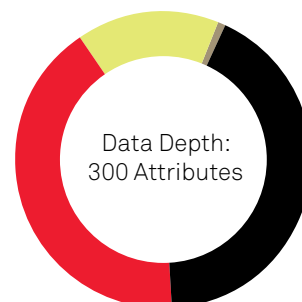
- Bond
- Note
- Money Market Instruments
- Convertibles

Structured Finance: 2.8M



- MBS Pool
- Agency MBS
- RMBS
- HEL
- CLO
- CDO

Non-GSAC: 1.1M



- Certificate
- Warrants
- Reverse Convertible
- Hybrid

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