

## Bond<sup>Σ</sup> - Fixed Income Derived Data

Bond<sup>Σ</sup> is a new feed of solid fixed income derived data which allows clients to efficiently manage their portfolio and test investment strategies. The service combines EDI's worldwide fixed income and bond pricing data with algorithms from EDI's partner who specialises in cloud based financial applications.

The service currently covers 150,000 exchange traded debt securities from EDI's global fixed income database, including Government and Corporate, Fixed Rate, Floating, and Convertible issuance, providing clients with an insightful report on the fixed income market. EDI is currently looking to plug in pricing for a further 50,000 securities in order to cover all actively traded listed bonds.

The file which is delivered the next day at 8am (GMT) contains an initial set of 11 fixed income derived data fields:

- Accrued Interest
- Yield
- Yield to Maturity
- Yield to Call
- Yield to Put
- Yield to Worst
- Convexity
- Macaulay Duration
- Effective Duration
- Modified Duration
- Key-Rate Duration

Bond<sup>Σ</sup> also included **25 identifiers and reference data fields** key for the calculations:

ISIN, US Code, Security ID, Local Code, Issuer Name, Security Description, Country of Incorporation, Issue Date, Issue Price, Bond Type, Bond, Currency, Nominal Value, Outstanding Amount, Interest Type, Interest Rate, Interest Payment Frequency, Interest Accrual Convention, FRN Index Benchmark, Markup, Maturity Date, Maturity Price as Percent, Call/Put Flag, Call/Put Type, Callable From/To Date, Call Price.

In addition, there are **16 fields** taken from the **Last Trade** data set:

Exchange Code, Market Close Date, Last Trade Date, Closing Price, Price Currency, Open, High, Low, Mid, Ask, Bid, Bid Size, Ask Size, Traded Volume, Volume Flag, Settlement Data.

## Last Trade Pricing Coverage

ExchgCD	Exchange	Count	ExchgCD	Exchange	Count
ARMVB	Buenos Stock Exchange	185	INBSE	BSE Ltd.	318
ATVSE	Vienna Stock Exchange	770	INNSE	National Stock Exchange of India	169
AUASX	Australian Securities Exchange	126	ISISE	Nasdaq OMX Nordic Iceland	101
AUNSE	National Stock Exchange of Australia	70	JPTSE	Tokyo Stock Exchange	27
BBSEB	Barbados Stock Exchange	1	KENSE	Nairobi Securities Exchange	78
BDDSE	Dhaka Stock Exchange	2	KRKSE	Korea Stock Exchange	1201
BEENB	NYSE Euronext Brussels	262	LBBSE	Beirut Stock Exchange	12
BHBSE	Bahrain Bourse	1	LTNSE	Nasdaq OMX Baltic Vilnius	73
BMBSE	Bermuda Stock Exchange	1	LULSE	Luxembourg Stock Exchange	9258
BSBSE	Bahamas International Securities Exchange	8	LVRSE	Nasdaq OMX Baltic Riga	107
BWBSE	Botswana Stock Exchange	22	MABVC	Casablanca Stock Exchange	52
CATSE	Toronto Stock Exchange	616	MEMSE	Montenegro Stock Exchange	1
CHBRN	Bern Exchange	1	MKMSE	Macedonian Stock Exchange	12
CHSCH	Scoach Switzerland	618	MTMSE	Malta Stock Exchange	90
CHSSX	Six Swiss Exchange	6009	NLENA	NYSE Euronext Amsterdam	1626
CIBVA	Regional Stock Exchange of West Africa	26	NPNSE	Nepal Stock Exchange	1
CLBEC	Chilean Electronic Exchange	4	OMMSM	Muscat Securities Market	5
CNSSE	Shenzhen Stock Exchange	319	PABVP	Panama Stock Exchange	30
CRBNV	National Stock Exchange (Costa Rica)	37	PEBVL	Lima Stock Exchange	7
CYCSE	Cyprus Stock Exchange	87	PLWSE	Warsaw Stock Exchange	483
CZPSE	Prague Stock Exchange	36	PTBVL	NYSE Euronext Lisbon	273
DEBSE	Berlin Stock Exchange	18612	QADSM	Qatar Exchange	26
DEDSE	Dusseldorf Stock Exchange	8804	ROBSE	Bucharest Stock Exchange	12
DEFSX	Frankfurt Stock Exchange	30141	RSBEL	Belgrade Stock Exchange	3
DEHSE	Hamburg Stock Exchange	4165	SARSE	Saudi Stock Exchange	2
DEMSE	Munich Stock Exchange	7869	SESSE	Nasdaq OMX Nordic Stockholm	1744
DESSE	Stuttgart Stock Exchange	14457	SGSSE	Singapore Exchange	46
DEXETR	XETRA Frankfurt	2190	SILSE	Ljubljana Stock Exchange	58
DKCSE	Nasdaq OMX Nordic Copenhagen	1942	SKBSE	Bratislava Stock Exchange	109
DZASE	Algiers Stock Exchange	26	THSET	Stock Exchange of Thailand	39
FIHSE	Nasdaq OMX Nordic Helsinki	34	TWOTC	Gre Tai Securities Market (OTC)	686
FJSPSX	South Pacific Stock Exchange	1	TWTSE	Taiwan Stock Exchange	4
FRPEN	NYSE Euronext Paris	1799	UGKSE	Uganda Securities Exchange	1
GBLSE	London Stock Exchange	4175	USCHI	Chicago Stock Exchange	5
GHGSE	Ghana Stock Exchange	41	USCIN	National Stock Exchange (USA)	539
GRASE	Athens Exchange	11	USOTCB	Non Nasdaq OTC BB	371
HRZSE	Zagreb Stock Exchange	40	USPAC	NYSE Arca	621
HUBSE	Budapest Stock Exchange	43	USTRCE	FINRA TRACE	31625
ILTSE	Tel-Aviv Stock Exchange	770	ZAJSE	Johannesburg Stock Exchange	54

**Note:** This coverage is based on end-of-day prices within the last 12 months and represents by 90,000 Unique ISIN

**bonds** provides clients with the necessary data to efficiently control the risk associated with fixed income portfolios, project security or portfolio returns, as well as complying with regulatory requirements.

Below is a sample of how the fields are populated for a single security:

Field	Value	Field	Value
ISIN	FR0011624287	Issue Price	100
Security ID	4152395	Issue Date	12/23/2013
US Code	-	Perpetual	-
Issuer name	Amundi Finance Emissions	Settlement Date	03/11/2014
Debt Type	CORP 2% BD REDEEM 23/12/2023	Exchange Code	FRPEN
Security Description	Eur 100	Local Code	FR0011624287
Country of Incorporation	FR	Market Close Date	03/10/2014
Security Type Code	BND	Last Trade Date	03/10/2014
Debt Currency	EUR	Closing Price	100.32
Nominal Value	100	Open	100.32
Outstanding Amount	130.01	High	100.32
Interest Type	FXD	Low	100.32
Interest Rate	2	Mid	-
Interest Payment Frequency	ANL	Ask	-
Interest Accrual Convention	AA	Bid	100.56
Maturity Date	12/23/2023	Bid Size	997800
Maturity Price as Percent	-	Ask Size	2400
Floating Rate Note Index Benchmark	-	Traded Volume	2400
Markup	-	Volume Flag	A
Maturity Structure	R	Price Currency	EUR
Callable	N	Accrued Interest	0.4274
Puttable	N	Yield to Maturity	1.95383
Call/Put Type	-	Yield to Call	-
Call/Put Option ID	-	Yield to Put	-
Call/Put From Date	-	Modified Duration	8.86363
Call/Put To Date	-	Effective Duration	8.92988
Call/Put Currency	-	Macauley Duration	8.95022
Call/Put Price	-	Convexity	0.87537
Call/Put Price As Percent	-	Yield	0.01994
		Yield to Worst	-
		Key Rate Duration	0.16913

#### London Office

5 Highgate Road  
London,  
NW5 1JY

Phone: +44 207 324 0020  
Email: [info@exchange-data.com](mailto:info@exchange-data.com)  
[www.exchange-data.com](http://www.exchange-data.com)

#### Contacts

Jonathan Bloch, Chief Executive Officer  
[j.bloch@exchange-data.com](mailto:j.bloch@exchange-data.com)  
Mobile: +44 7785 550 043

David Moore, Head of Fixed Income  
[d.moore@exchange-data.com](mailto:d.moore@exchange-data.com)  
Mobile: +44 7717 503 419



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