

Keeping portfolios in line ...

Whether your compliance solution was developed in-house, was purchased, or is a combination of the two, you need good, solid reference data as the basis for all analyses. Without up-to-date and complete reference data, valuation, and issuer information, your rules engine cannot deliver the information for you to be able to take effective action.



SIX Telekurs can help to complete your securities master file. Our Valordata Feed is a robust data service that covers over 5 million global securities and delivers encoded and linked data covering:

Reference Data

- Terms & conditions for all security types, ranging from equities to derivatives, forex to fixed income, amongst others.
- Instrument classification, trading place information, issuance and conversion conditions.
- Company roles such as lead manager, custodian, paying agent etc.
- Local ID numbers from around the world which can be cross-referenced.
- Derivatives are cross-referenced to their corresponding underlying instruments.
- Components and weightings are attached to indices, and individual instruments are linked to the indices of which they are constituents.
- Sector data from ICB (Industry Classification Benchmark from Dow Jones/FTSE), GICS from MSCI/S&P, plus Banque de France and SIX Telekurs.
- Ratings (including historical upgrades/downgrades) from Fitch, Moody's and S&P, plus Rating Agency Malaysia, Japan Credit Rating Agency (JCR) and Rating & Investment Information (JBRI and Nippon Investors).

Accurate, complete reference data for accurate portfolio analysis and investment suitability.

Corporate Actions & Events

- Dividends (stock, cash, optional).
- Coupon payments (regular or irregular, planned and fixed coupons).
- Final maturity, sinking fund, drawing/repurchase, early redemption, rate fixings for floating rate notes and other forms.
- Mergers, de-mergers, ongoing lawsuits, name and domicile changes, bankruptcies and liquidations.
- Capital changes such as increases and reductions, splits and reverse splits, share conversions.

Our corporate actions notification service ensures that you get the news as soon as possible, even if all the details have not yet been announced. We apply the changes to the database once the action/event is finalised.

Valuation Prices

- Prices from approximately 850 global exchanges and third party sources
- SIX Telekurs' database of over 5 million securities covers instruments ranging from equities to bonds, derivatives to forex, commodities to warrants, amongst others
- Pricing in real-time or snapshots timed for intraday, close-of-market or end of day.

- A wide range of price data elements are delivered, including settlement prices, opening prices, daily closing prices and country specific prices plus trading volumes and the SIX Telekurs valuation price.
- Related figures such as yields, gearing or delta values are also calculated.
- Fair value pricing for an ever-growing universe of global fixed income securities is available four times per day, together with evaluated pricing from market-leading sources which is available on a daily basis.

Timely and accurate valuation prices are crucial for accurate limit monitoring, hedging and capital reserves.

Issuer Data

- Ratings (including historical upgrades/downgrades) from the same quality agencies that provide instrument ratings.
- Linkages between security issuers and its ultimate parent, using D-U-N-S™ numbers from D&B.
- Sector data from ICB, GICS, Banque de France and SIX Telekurs.
- Institution identification numbers from a variety of market-leading providers.

The ability to aggregate your counterparty exposures before the first sign of trouble is critical to risk mitigation.

Regulatory/Tax Compliance Data

- Basel II
- EU Directive on Taxation of Savings Income
- German tax law
- MiFID in/out of scope
- Taxable Securities Switzerland/Liechtenstein
- US IRS Withholding Tax, SEC Rule 22-c-2
- UCITS III

VDF supplies the special information required for local and cross-border regulatory compliance.

The crucial importance of this extensive range of data is that everything is completely encoded. This means it can all be automatically applied to your master file, thereby saving time, money and possible human error.

Another valuable aspect is that the data is all linked together. Issues are linked to issuers, trading places, corporate actions, prices amongst other categories. This means that your reference data can be automatically and accurately updated, facilitating pre- and post-trade compliance analysis, reporting, as well as STP. We believe that data linkage is crucial for the holistic approach that compliance officers require, whether you operate in a real-time or batch environment.

For further information about the data we offer in terms of regulatory compliance, please do not hesitate to contact your local SIX Telekurs sales team.

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