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Datastream Fixed-Income Securities

TF's fixed-income security content offers comprehensive coverage of prices (daily and time series), terms & conditions, volume, derived elements and other data on more than 540,000 live and redeemed bonds, convertibles, warrants, certificates and associated security types across 36 developed and emerging markets.

Coverage

- Nearly 140,000 active securities including more than 57,000 warrants and certificates
- 408,000 matured securities
- Over 30,000 borrowers/issuers

Europe	More than 104,000
Internationals	Nearly 17,000
Americas	Nearly 15,000
Asia/Pacific	More than 2,700
South Africa	More than 450

Geographic Coverage

Spans 36 markets, including the top 20+ markets:

- All Western European and main Eastern European markets (Czech Republic, Hungary, Poland, and Russia)
- Selected American markets: U.S. and Canada.
- Selected Asia Pacific markets: Japan, Taiwan, Hong Kong, Singapore, Malaysia, Australia, New Zealand
- South Africa; International/Eurobonds; Bradys

Timeliness

Closing price and volume data is updated daily and archived shortly after local market closing times. Some 100,000 prices are ingested daily, from which calculated data is made available

History

Price history:

- Dates back to 1969 for some European markets
- Dates back to 1977 for North America
- Dates back to 1982 for Asia
- Dates back to 1990 for constant maturity series

Sources

- Price and volume data generally comes direct from exchanges via TF real-time platforms
- Non-price data comes direct from stock exchanges or from reliable local data suppliers
- On average some 1,600 new bonds and 2,800 new warrants are added to the database every month

Format

- Over 200 downloadable datatypes exist for each bond, depending on the market and security concerned.
- Price and volume data includes: exchange closing prices, market maker prices, matrix prices, and turnover by volume. Pricing for bond data is always available as time series from the date of issue, with prices available on an as traded/reported daily basis.
- Static bond terms and conditions data, such as name, amount issued, currency, ISIN, classifications, coupon, interest payment data, S&P ratings, redemption dates, etc. are available as current data.
- Data such as floating rate coupons and amounts in issue are available on a time series basis.
- Derived data includes: redemption yields, interest yields, yield spreads, duration, life, convexity, premium discount, parity.
- 35 Datastream calculated yield curve series and 340 constant maturity series available.

Products

- All Datastream products
- Thomson ONE Yield

Advantages

- Numerous calculated datatypes
- Long bond histories
- Expired bond data
- Daily data validation and tolerance checks
- Strong customer support and data expertise
- Warrant database believed to be the most comprehensive single collection of this type.
- Bond data delivered in an industry-respected format that allows customers to compare markets.