

**Ohio Treasurer of State  
Security Reference and Pricing Vendor(s) RFP  
Respondent Questions and Treasurer's Office Answers  
March 31, 2023**

<b>Respondent Question</b>	<b>Treasurer's Office Answer</b>
Are Respondents expected to have the hard copy of the completed RFP delivered to the Treasurer's Office by April 21, 2023, or shipped out by this date?	Both the hard copy and electronic versions of the RFP response need to be received at the Treasurer's Office no later than 3:00 p.m. E.D.T. on April 21, 2023.
Are there specific groups within Treasury of Ohio that will have access to the services, or will the whole of the Treasury of Ohio have access via the BNY Eagle platform?	The Treasurer's Office expects up to six associates will have access to the services via vendor online capability. Additionally, only certain Treasurer's Office associates, typically those with operational or reporting needs, have logon access to the BNY Eagle platform.
Will there be an opportunity for a formal presentation by our firm?	A Respondent's response should provide a level of clarity and detail sufficient to allow the Treasurer's Office to adequately judge the expertise, experience, and capabilities of Respondent. All Respondents will be evaluated based on their written RFP response. Respondents may be subject to an interview, subject to the discretion of the Treasurer's Office. The Treasurer's Office reserves the right to request additional information from firms subsequent to the response deadline to this RFP. Such requests for information will be in writing from the Treasurer's Office, and responses shall be required in writing as well.
Do you need any intraday snaps in addition to the EOD snap?	No.
Is there any need for Analytics (Modified Duration, Yield to Worst, Weighted Average Maturity, Convexity, etc.)?	Yes. The Treasurer's Office would like certain analytical data elements for a sub-set of our holdings, including, but not limited to: Effective Duration, Modified Duration. Modified Duration Bid, Yield, Yield to Maturity, WAM, etc. .
Is there a need for historical pricing data? If so, how much history?	No.

<p>Does the Treasurer’s Office plan to continue leveraging one vendor for reference data requested or can the breadth of data be sourced from multiple vendors in the future?</p>	<p>While currently only a single vendor is used for reference data, the Treasurer’s Office would consider multiple vendors provided the ability to do so is currently, or could be, automated and supported by BNYM Eagle.</p>
<p>Will the supporting history table for reference data start from scratch for the RFP or will you maintain existing historical data and add to that on a go forward basis?</p>	<p>The Treasurer’s Office would maintain existing reference data tables and add to that on a go-forward basis.</p>
<p>Fields prefixed with Asset Class are only required for that particular Asset Class like MTG_CALL_PCT only for Securitized Instrument or MUNI_DATED_DT only for Municipals?</p>	<p>Correct.</p>
<p>Fields without any Asset Class prefix should be evaluated based on applicability of the requested Asset Classes?</p>	<p>Correct.</p>
<p>Requested fields contain fields specific to Equities including ADRs, Warrants, Derivatives (F&amp;O), however, Asset Class counts were only for Fixed Income. Are these other fields also of interest or are we to just consider the fields in exhibit 1 that belong to the asset classes required in exhibit 2 (example below).</p>	<p>The Treasurer’s Office only holds fixed income asset types, with the exception of floating and fixed NAV money market funds, which depending on provider, can be classified as Equities. Please disregard any requested field not relating to a Fixed Income or Money Market asset type.</p>
<p>Similar to Reference Data fields, are there Pricing specific fields which are of interest?</p>	<p>The Treasurer’s Office will need: Bid, Ask, Price as of Date, Pricing Date, and the Security Identifier. Respondents should feel free to share any additional pricing specific data fields they can provide for our consideration.</p>
<p>Is there any preferred format of delivery XML file-based delivery, API etc.?</p>	<p>The preferred format is XML delivered via SFTP.</p>
<p>For fields where we have the underlying data to derive the information, would you be able to derive the data or are we required to deliver derived data?</p>	<p>The Treasurer’s Office prefers to receive the derived data directly from the vendor.</p>

<p>Calc_Typ: Can you please provide the list of Calculation Types required</p>	<p>Returns to method that is used to determine the cash flows, accrued interest, and price/yield of a fixed income security based on various market conventions and security structures. Currently, the Treasurer's Office maintains the following Calc_Typ values:  *NO CALCULATIONS*; CALLABLE INT@MTY; DISC/CD YLD; DISCOUNT; FIX-TO-FLOAT BONDS; FLOAT RATE CD; FLOAT RATE NOTE; INTEREST@MTY; LONG ODD-LAST BNDS; MEDIUM-TERM CD; MULTI-STEP CPN BND; MUNICIPAL BONDS; MUNICIPAL NOTES; SPLIT AI FLOATER; STREET CONV FIXED; STREET CONVENTION; US TRSY FLOATER.</p>
<p>Market_Issue: Is Country of Issue required here or Market Region of the issue</p>	<p>The market in which the bond was issued.</p>
<p>Collateral_Des: Can you please provide examples for Securitized Instruments like MBS</p>	<p>The specific asset, instrument or guaranty backing the security. Examples:  3132CWNV2 = FNCI  36179S2Q9 = G2SF  38383PXV8 = G2SF 3</p>
<p>Country: Is Country of Issue required here? Can you please provide examples for Securitized Instruments like MBS</p>	<p>The country code of the issuer should be provided for this field. Examples:  3132CWNV2 = US  36179S2Q9 = US  38383PXV8 = US</p>
<p>COUNTRY_ISO: Is Country of Issue required here? Can you please provide examples for Securitized Instruments like MBS</p>	<p>For Fixed Income and Mortgage securities this will return the ISO Country code of where the issuer is incorporated. Examples:  3132CWNV2 = US  36179S2Q9 = US  38383PXV8 = US</p>
<p>CREDIT_ENHANCEMENTS: Can you please provide examples for Securitized Instruments like MBS</p>	<p>Name of the insurance or other program that backs the debt service on the bonds and enhances their credit quality. Mortgages: Classifies which credit enhancement approach was applied to non-agency deals.  3132CWNV2 = NONE  36179S2Q9 = NONE  38383PXV8 = NONE</p>
<p>FIRST_SETTLE_DT: Is Settlement Date/Issue Date required here? Can you please provide examples for Securitized Instruments like MBS</p>	<p>Date that new issues are available for delivery. This is the date the lead manager gives the issuer the cash in exchange for the securities. The securities are then delivered to the purchasers in the secondary market on the same day.</p>

	<p>3132CWNV2 = 04/01/2017  36179S2Q9 = 03/30/2022  38383P XV8 = 07/01/2020</p>
<p>MTG_CMO_GROUP: Is Legal Final Maturity required here? Can you please provide examples for Securitized Instruments like MBS</p>	<p>Returns the group information when applicable for the ABS/CMO. Examples:  3132CWNV2 = 2022  36179S2Q9 = NULL  38383P XV8 = NULL</p>
<p>MTG_PREPAY_SPEED: Can you please provide examples for Securitized Instruments like MBS</p>	<p>Returns prepayment speed assumption.  3132CWNV2 = 139  36179S2Q9 = 138  38383P XV8 = 128</p>
<p>MTG_PREPAY_TYP: Can you please provide examples for Securitized Instruments like MBS</p>	<p>Returns prepayment speed type.  3132CWNV2 = PSA  36179S2Q9 = PSA  38383P XV8 = PSA</p>
<p>MTG_PX_SPD: Can you please provide examples for Securitized Instruments like MBS</p>	<p>For CMO/ABS, returns the prepayment speed at which the security was originally priced.  3132CWNV2 = NULL  36179S2Q9 = NULL  38383P XV8 = 200 PSA</p>
<p>MTG_PX_SPD_DT: Can you please provide examples for Securitized Instruments like MBS</p>	<p>For CMO/ABS, returns the date on which the security was originally priced.  3132CWNV2 = NULL  36179S2Q9 = NULL  38383P XV8 = 03/24/22</p>
<p>PAR_AMT: Can you please provide examples for Securitized Instruments like MBS</p>	<p>Fixed Income: Par amount is the amount of the security used to calculate interest.  3132CWNV2 = 52197103.00  36179S2Q9 = 7939264042.00  38383P XV8 = 75000000.00</p>
<p>SHORT_NAME: Is Instrument Description required here or Issuer Short Name?</p>	<p>For fixed income securities this field returns an abbreviated version of the issuers name.</p>
<p>LISTED_EXCH: Are ISO MICs required here in general or any other details? Can you please provide examples</p>	<p>This field can be disregarded.</p>
<p>PRPL: Can you please provide definition and examples</p>	<p>This field can be disregarded.</p>
<p>LEVEL_5_SEGMENT_CODE: Can you please provide definition and examples</p>	<p>This field can be disregarded.</p>
<p>LEVEL_5_SEGMENT_NAME: Can you please provide definition and examples</p>	<p>This field can be disregarded.</p>
<p>LEVEL_6_SEGMENT_CODE: Can you please provide definition and examples</p>	<p>This field can be disregarded.</p>

LEVEL_6_SEGMENT_NAME: Can you please provide definition and examples	This field can be disregarded.
LEVEL_7_SEGMENT_CODE: Can you please provide definition and examples	This field can be disregarded.
LEVEL_7_SEGMENT_NAME: Can you please provide definition and examples	This field can be disregarded.