Bucket 13: Third-Party Indices QSEN Analysis

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Overview

- Overall GDA Resolves
- How GDA Handles Handovers
- How GDA Handles Whispers
- Extra Functionality/Tips
- Questions

GDA General Resolves

What is the ADSK volume and resolve rate over time?
GDA Resolved Volume, Non-GDA Resolved Volume, GDA Resolve Rate by day, week, month

What is the resolve rate change by bucket?
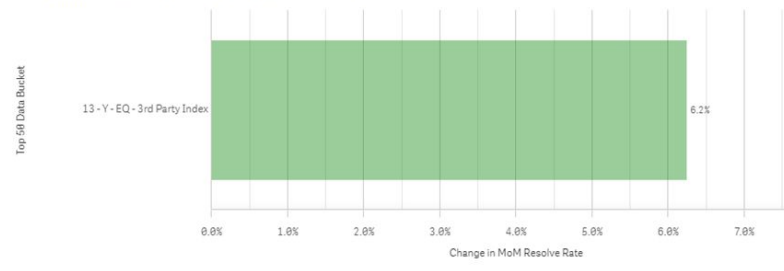Absolute change in GDA resolve rate in the last two full months (9/1/2023 to 10/1/2023)

Overall Stats:
- Maintained a resolve rate of 52-57% since the introduction of whispers
- From the month of Sept. - Oct. 6.2% increase.
  - Teach backs potentially were effective, aiming to stay in the high 50s – 60% range.
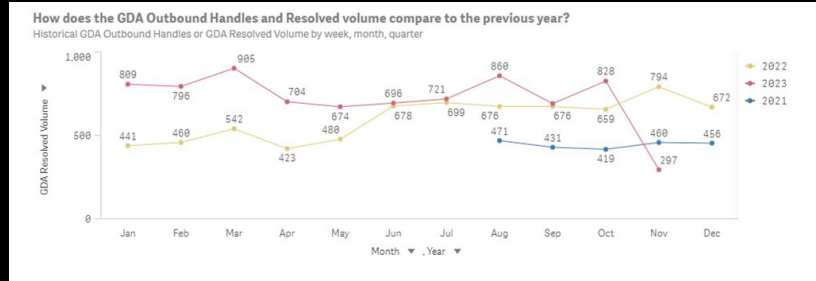
GDA Resolves (cont'd)

2023 Stats to lookout for:

- 2023 started off strong, but dipped most likely due to updated FA Methodology and GICS
  - But, overall GDA has resolved more Bucket 13 inquiries than the previous year!
- Despite resolving 66% of tickets within 30min, there's another 14% resolved in an hour. GDA should try to lower than number as Index questions of that length shouldn't need further research by us.

How does the GDA Outbound Handles and Resolved volume compare to the previous year?
Historical GDA Outbound Handles or GDA Resolved Volume by week, month, quarter

What % of ADSK events were completed by GDA within these time bands?

	GDA Outbound Handles	GDA Resolved Volume	Within 5 mins	Within 15 mins	Within 30 mins	Within 1 hr
Closed	7,971	7,971	6.0%	35.4%	66.1%	80.3%
Transferred	7,853	0	32.2%	67.3%	87.8%	95.6%
In Progress	812	0	25.1%	49.2%	73.0%	89.5%
Deferred	316	0	4.6%	20.5%	36.6%	49.1%

Most Common Tickers

FIGI	Ticker	Volu...	GD Resol. Rat
Totals		**6,492**	**62.3**
BBG000H4FSM0	SPX Index	247	43.3
BBG000JFV5G2	HSI Index	56	62.2
BBG002SC49B2	SPTR Index	52	71.2
BBG002SN0BY2	HFRXGL Index	48	98.0
BBG000RS9NC5	MXEF Index	47	51.6

Top 5 tickers in 2023 for NO CHANGE resolves highlights:
1.SPX Index: most commonly used, lower resolve due to various fields and functions being used

2.HFRXGL Index **98%!** (due to new payment for access)
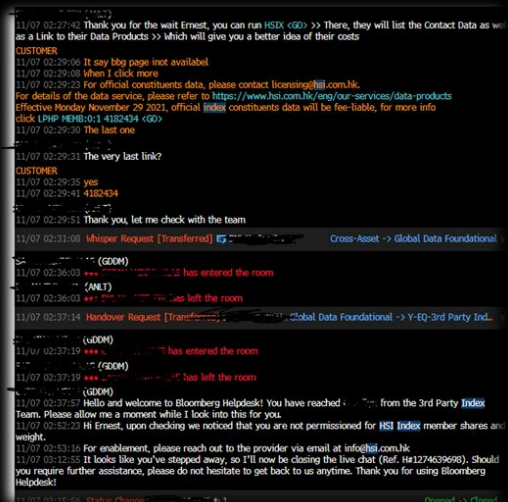
HSI Index, despite 62% resolve rate, missed easy resolve based on access needed **{IXPM}**

Tips to Remember:
- Always try to replicate client or ask for screenshot
- Be confident in our Data, especially from Benchmark providers (SPX, MSCI, etc.)
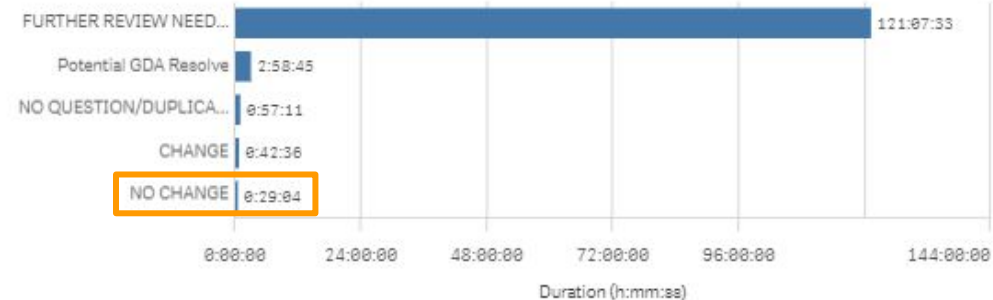- More usage of **{IXWS}**

GDA Handovers
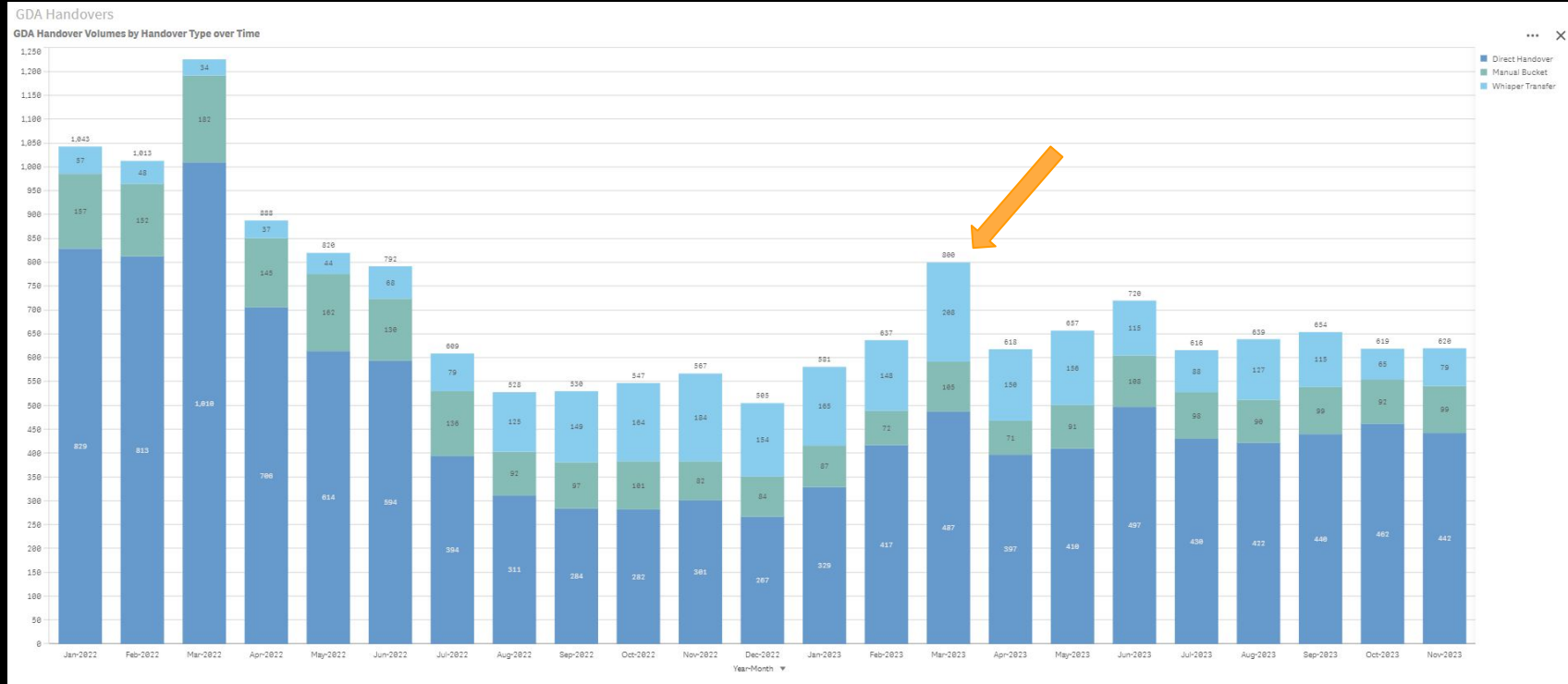
GDA Handovers

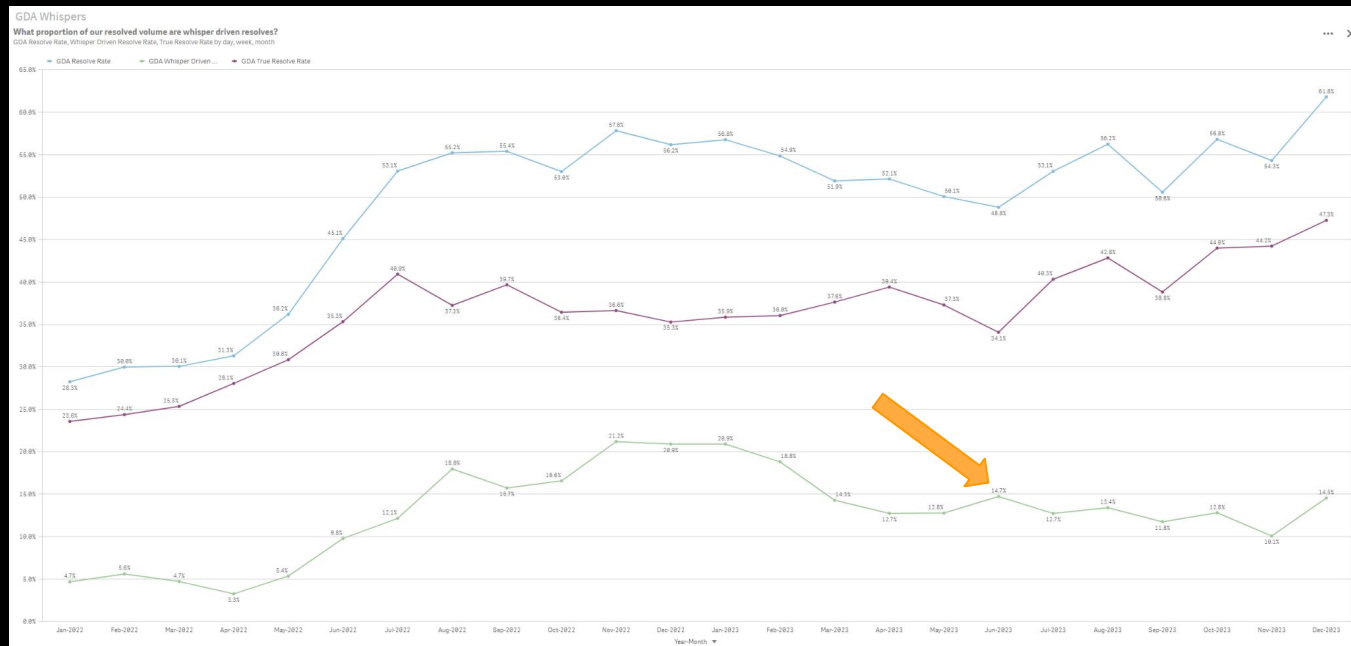How are tickets resolved after GDA handovers?

FURTHER REVIEW NEED...

CHANGE

10.8%

18.5%

65.4%

NO CHANGE
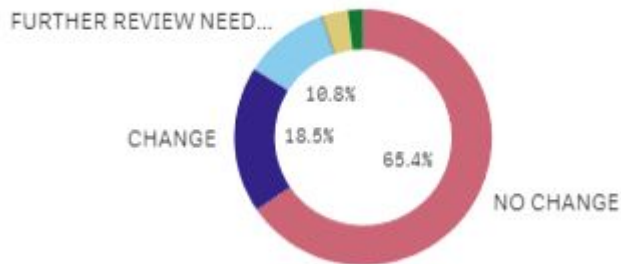
How long does it take for tickets to be resolved after GDA handovers?
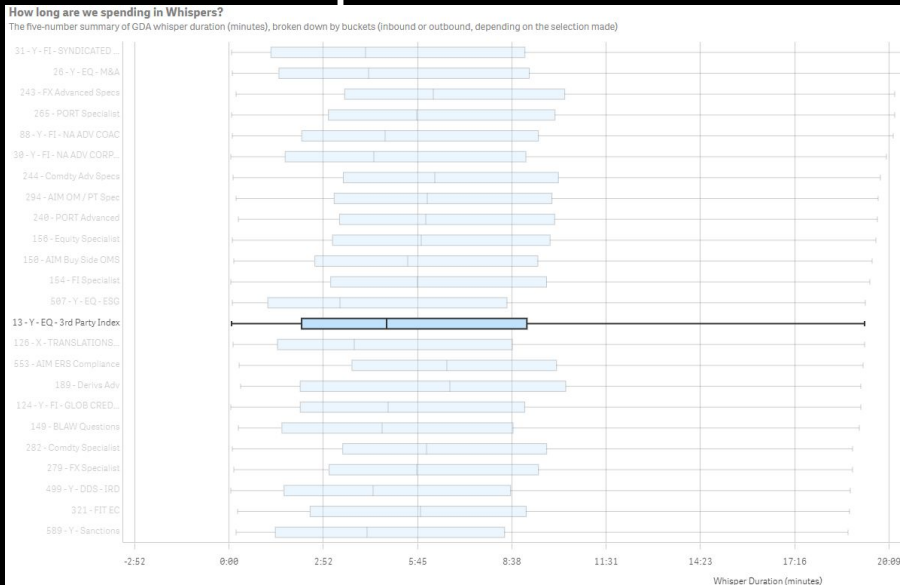Median duration (h:mm:ss) broken down by resolution type

Resolution Type	Duration
FURTHER REVIEW NEED...	121:07:33
Potential GDA Resolve	2:58:45
NO QUESTION/DUPLICA...	0:57:11
CHANGE	0:42:36
NO CHANGE	0:29:04

Duration (h:mm:ss)

GDA Whispers

- Steady decline since June
- In the same period, true resolve rate has increased massively
- VAST majority of whispered tickets pertain to PR005

GDA Whispers

How long are we spending in Whispers?
The five-number summary of GDA whisper duration (minutes), broken down by buckets (inbound or outbound, depending on the selection made)

Resolution Type	FIGIs Tagged
What are the Calc Routes tagged in whispers GDA is	

Calc Route ID 🔍	GDA Total Whisper Volume ▼
Totals	**270,970**
PR005	41,066
ZS020	30,950
DS001	10,517

- Generally we spend under 20 minutes in whispers to B13
- Combined with the calc routes tagged for these whispers, its safe to assume that the vast majority of these whispers are quick price confirmations

Tips

1. Be confident
2. Check team GDA - (B13 has the only GIF in team GDA history)
3. Use the assist chats if you're unsure

What no change tickets do we handover?

- Price confirmation

- Description / Methodology

- FA and EE

- Index Members

- GICS

Index Fundamentals

- Index Volume, FA and EE are calculated based on the constituent data

Contributed

Pulled from terminal

C

Cust ████████████

Rep ████████████ Y-EQ-3rd Party Index

Good day!   Expand

████████████ (Customer)
11/10 02:05:37 Good day!

BLOOMBERG HELP DESK
11/10 02:05:39 Welcome to the Bloomberg Help Desk. Can you please provide more information so we can route you to the best available specialist?

Bloomberg Conversational Greeting.

████████████ (Customer)
11/10 02:06:26 Would like to ask why the PCOMP Index Price to Earning Ratio has gaps in its series

████████████ (Customer)
11/10 02:06:36 ? Thanks a lot!

████████████ GDDM)
11/10 02:06:44 ***████████████ has entered the room
11/10 02:06:48 Hello! Welcome to Bloomberg! You have reached █████ from Global Data. Please allow me a moment while I look into this for you.

11/10 02:10:47 Handover Request [Transferred] ████████████   Global Data Foundational -> Y-EQ-3rd Party Index ⩒

████████████ (GDDM)
11/10 02:10:52 ***████████████ has entered the room

████████████ GDDM)
11/10 02:10:52 ***████████████ has left the room

████████████ (GDDM)
11/10 02:12:09 Hello and welcome to Bloomberg Helpdesk! You have reached █████ from the 3rd Party Index Team.
11/10 02:12:26 Please allow me a moment while I look into this for you.

████████████ (Customer)
11/10 02:13:07 Thank you !

████████████ (GDDM)
11/10 02:15:02 Hi Mauro, you are referring to PCOMP Index FLDS RR900 - Price Earnings Ratio (P/E) (PE_RATIO) ?
11/10 02:15:55 It would be great if you can send me a screenshot of your observation to help with my investigation. You can do this by running GRIB <GO>
11/10 02:31:47 Generally gaps in Price to Earning Ratio for indices can occur due to 2 reasons:

1. The earnings is negative
2. Coverage ratio is low for the underlying equities - This means that equities representing 75% of the index weight aren't reporting a PE ratio for this time period, hence the index level value isn't being calculated.
11/10 02:36:52 It looks like you've stepped away, so I'll now be closing the live chat (Ref. H#1274872235). Thank you for using Bloomberg Helpdesk!

IXWS

- The AUTR of Indices
- Helpful for tracking any field changes made to an index
- Load the index >> Run IXWS<GO>
- Change tab to 'Field changes'

IXWS continued

11/01 13:24:28 Initial Question 🔟 ▬▬▬▬▬	ADSK - Main Queue ⌄
may I know when the BABXDOT1 Index was created on Bloomberg?	Expand

         (Customer)
11/01 13:24:28 may I know when the BABXDOT1 Index was created on Bloomberg?
BLOOMBERG HELP DESK
11/01 13:24:32 A specialist will assist you shortly.
         (GDDM)
11/01 13:24:36 *** ▬▬▬▬▬ has entered the room
11/01 13:24:41 Hi. You have reached ▬▬▬▬▬ from Global Data
11/01 13:24:42 Allow me a moment while I look into this for you
11/01 13:28:05 This index was created on 2022-07-05
         (Customer)
11/01 13:32:10 Thx! Is there a way I could check it myself?
         (GDDM)
11/01 13:34:18 Unfortunately not .
11/01 13:40:56 It appears you may be busy at the moment. We will be closing this chat for now. Should you wish to continue the conversation, please click the 'Continue Chat' option and you can continue to speak with a Bloomberg Help Desk representative. Your reference number is H#1274344077

11/01 13:41:07 Status Change ▬▬▬▬▬ 👥1	Opened -> Closed ⌄

    ▬▬▬▬▬ **(GDDM)**
11/01 13:41:09 *** ▬▬▬▬▬ has left the room

11/01 13:41:10 Survey Triggered GENERIC .PROG/ADSK R&D	Survey Link ⌄

    ▬▬▬▬▬ **(Customer)**
11/02 00:45:00 *** NINGHAO SHA has left the room

GICS

- We do not assign or maintain any GICS classifications
- GICS classifications are maintained and controlled at the S&P's discretion
- This means we should be getting a 100% resolve rate for any GICS related queries
- Team GDA
- Queries related to pulling GICS information for stocks → Equity spec