

FP228 - 7th July 2023

Focal Points Service Enhancements Bulletin

ACTION REQUIRED

This bulletin covers the following changes:

FP Ref #	Change Description	Effective Date	IDS	EXS	EXB	IDL	T&Cs	Page
2183	Currency Format	7 th October 2023	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	3
2184	Call Fields to be Removed	7 th October 2023	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	4
2185	Security Status Reason	7 th October 2023	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	5
2186	FRN Formula Benchmark	7 th October 2023	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	6
2187	FRN Formula Benchmark Abbreviation	7 th October 2023	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	7

Type of change or update

FP Ref #	Change Description	New setting	Removal of Data Item	Amendment of Data Format	Amendment of Data Setting	Amendment of Definition/Description	New Source	Decommission of source	Information/Other	New data item	Page
2183	Currency Format	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	3
2184	Call Fields to be Removed	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	4
2185	Security Status Reason	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	5
2186	FRN Formula Benchmark	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	6
2187	FRN Formula Benchmark Abbreviation	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	7

2183 - Currency Format

Change Summary				
We are adding a new value to the currency format table to support negative values in thousands				
Effective Date	7 October 2023			
Products	<input checked="" type="checkbox"/> IDS	<input checked="" type="checkbox"/> EXSHARE	<input type="checkbox"/> EXBOND	<input checked="" type="checkbox"/> International DataLine (IDL)
	<input type="checkbox"/> T&Cs			
Type of Change or Update	<input checked="" type="checkbox"/> New Setting(s)	<input type="checkbox"/> Removal of Data Item	<input type="checkbox"/> Decommission of Source	
	<input type="checkbox"/> Amendment of Data Setting(s)	<input type="checkbox"/> Amendment of Definition/Description	<input type="checkbox"/> New Source	
	<input type="checkbox"/> New Data Item(s)	<input type="checkbox"/> Amendment of Data Format	<input type="checkbox"/> Information/Other	
Initiated By	<input checked="" type="checkbox"/> Market <input type="checkbox"/> ICE Data Services <input type="checkbox"/> Source			
Impact / Action Required	Please review the changes to settings described in this item and make the appropriate provisions to avoid any impact to your systems and processes.			
NUM	Char	Format	Country	Currency
939	VW	4+4	(Non-currency)	Negative Percentage

2184 - Call Fields to be Removed

Change Summary		
The following call-related fields will be removed from the product		

Data Item	Data Description
BE216	Number of Years Similar Calls
BE217	Number of Calls Per Year

Effective Date	7 October 2023
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Products	<input checked="" type="checkbox"/> IDS	<input type="checkbox"/> EXSHARE	<input type="checkbox"/> EXBOND	<input type="checkbox"/> International DataLine (IDL)
	<input checked="" type="checkbox"/> IDS T&Cs			

Type of Change or Update	<input type="checkbox"/> New Setting(s)	<input checked="" type="checkbox"/> Removal of Data Item(s)	<input type="checkbox"/> Decommission of Source
	<input type="checkbox"/> Amendment of Data Setting(s)	<input type="checkbox"/> Amendment of Definition/Description	<input type="checkbox"/> New Source
	<input type="checkbox"/> New Data Item(s)	<input type="checkbox"/> Amendment of Data Format	<input type="checkbox"/> Information/Other

Initiated By	<input type="checkbox"/> Market <input checked="" type="checkbox"/> ICE Data Services <input type="checkbox"/> Source
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Impact / Action Required	Please review the changes to settings described in this item and make the appropriate provisions to avoid any impact to your systems and processes.
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Action	Data Item	Data Item Description
Amend	BE216	Removed
		Formerly: Number of Similar Calls
Amend	BE217	Removed
		Formerly: Number of Calls Per Year

2185 - Security Status Reason

Change Summary		
Security Status Reason adds further detail on why an instrument has been made extinct. For this reason, the setting of 'LIVE' has been removed from this field. The status of a security can still be found in BE007 (Security Status)		
Data Item	Data Description	
BE015	Security Status Reason	
Effective Date 7 October 2023		
Products	<input checked="" type="checkbox"/> IDS <input type="checkbox"/> EXSHARE <input type="checkbox"/> EXBOND <input type="checkbox"/> International DataLine (IDL)	
	<input checked="" type="checkbox"/> IDS T&Cs	
Type of Change or Update	<input type="checkbox"/> New Setting(s) <input type="checkbox"/> Removal of Data Item(s) <input type="checkbox"/> Decommission of Source	
	<input checked="" type="checkbox"/> Amendment of Data Setting(s) <input type="checkbox"/> Amendment of Definition/Description <input type="checkbox"/> New Source	
	<input type="checkbox"/> New Data Item(s) <input type="checkbox"/> Amendment of Data Format <input type="checkbox"/> Information/Other	
Initiated By	<input type="checkbox"/> Market <input checked="" type="checkbox"/> ICE Data Services <input type="checkbox"/> Source	
Impact / Action Required	Please review the changes to settings described in this item and make the appropriate provisions to avoid any impact to your systems and processes.	
Action	Data Item	Data Item Description
Amend	BE015	Removed
		Formerly: LIVE

2186 - FRN Formula Benchmark

Change Summary
Following the FCA announcement in July 2017 that LIBOR would be discontinued in 2021, there has been a shift in the market towards alternative risk-free rates. ICE Data services is introducing the following new FRN Formula Benchmarks to reflect these recent market developments.
Additionally, the description for 'Term SOFR' has been amended to 'CME Term SOFR' to classify the reference rate benchmark which is a daily set of forward-looking interest rate estimates.

Data Item	Data Description
BE489, BC101	FRN Formula Benchmark

Effective Date	7 October 2023
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Products	<input checked="" type="checkbox"/> IDS <input type="checkbox"/> EXSHARE <input type="checkbox"/> EXBOND <input type="checkbox"/> International DataLine (IDL)
	<input checked="" type="checkbox"/> IDS T&Cs

Type of Change or Update	<input checked="" type="checkbox"/> New Setting(s) <input type="checkbox"/> Removal of Data Item <input type="checkbox"/> Decommission of Source
	<input type="checkbox"/> Amendment of Data Setting <input type="checkbox"/> Amendment of Definition/Description <input type="checkbox"/> New Source
	<input type="checkbox"/> New Data Item(s) <input type="checkbox"/> Amendment of Data Format <input type="checkbox"/> Information/Other

Initiated By	<input checked="" type="checkbox"/> Market <input type="checkbox"/> ICE Data Services <input type="checkbox"/> Source
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Impact / Action Required	This change will impact clients who are subscribed to our Fixed Income Terms and Conditions Module. Clients should review the enhancements described in this Focal Point and any impact to their systems and processes. If you are unclear if this release impacts your service, please contact your Account Manager for further guidance.
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Action	IDS T&Cs Field	IDS T&Cs Field Name	IDS T&Cs Coded Value	IDS T&Cs Translated Value
Add	BE489 BC101	FRN Formula Benchmark	ICE_TERM_SOFR	ICE Term SOFR
Add	BE489 BC101	FRN Formula Benchmark	ICE_SOFR_SWAP_RATE	ICE SOFR Swap Rate
Add	BE489 BC101	FRN Formula Benchmark	TERM_SOFR_RFIN_CASH_CONSUMER	Term SOFR Refinitiv Cash Fallback Rates-Consumer
Add	BE489 BC101	FRN Formula Benchmark	TERM_SOFR_RFIN_CASH_INS	Term SOFR Refinitiv Cash Fallback Rates-Institutional
Add	BE489 BC101	FRN Formula Benchmark	EFFECTIVE_FEDERAL_FUNDS_RATE	Effective Federal Funds Rate
Add	BE489 BC101	FRN Formula Benchmark	REFINITIV	Refinitiv
Add	BE489 BC101	FRN Formula Benchmark	AMERIBOR_AVERAGE	American Interbank Offered Rate (AMERIBOR Average)
Add	BE489 BC101	FRN Formula Benchmark	SOFR_ICE_SWAP_RATE	SOFR ICE Swap Rate
Add	BE489 BC101	FRN Formula Benchmark	SOFR_ICE_SPREAD_ADJUSTED	SOFR ICE Spread-Adjusted ICE Swap Rate
Add	BE489 BC101	FRN Formula Benchmark	SYNTHETIC_USD_LIBOR	Synthetic USD LIBOR
Add	BE489 BC101	FRN Formula Benchmark	AMERIBOR_DERIVED	American Interbank Offered Rate (AMERIBOR Derived)
Amend	BE489 BC101	FRN Formula Benchmark	TSOFR	CME Term SOFR
				Formerly: Term SOFR

2187 - FRN Formula Benchmark Abbreviation

Change Summary
Following the FCA announcement in July 2017 that LIBOR would be discontinued in 2021, ICE Data services is introducing the following new FRN Formula Benchmark Abbreviations to accompany the new FRN Formula Benchmarks.
Additionally, the translation for TSOFR has been amended to 'CME Term SOFR' to classify the reference rate benchmark which is a daily set of forward-looking interest rate estimates.

Data Item	Data Description
BE490, BC102	FRN Formula Benchmark Abbreviation

Effective Date	7 October 2023
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Products	<input checked="" type="checkbox"/> IDS <input type="checkbox"/> EXSHARE <input type="checkbox"/> EXBOND <input type="checkbox"/> International DataLine (IDL)
	<input checked="" type="checkbox"/> IDS T&Cs

Type of Change or Update	<input checked="" type="checkbox"/> New Setting(s) <input type="checkbox"/> Removal of Data Item <input type="checkbox"/> Decommission of Source
	<input type="checkbox"/> Amendment of Data Setting <input type="checkbox"/> Amendment of Definition/Description <input type="checkbox"/> New Source
	<input type="checkbox"/> New Data Item(s) <input type="checkbox"/> Amendment of Data Format <input type="checkbox"/> Information/Other

Initiated By	<input checked="" type="checkbox"/> Market <input type="checkbox"/> ICE Data Services <input type="checkbox"/> Source
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Action	IDS T&Cs Field	IDS T&Cs Field Name	IDS T&Cs Coded Value	IDS T&Cs Translated Value
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	ITSFR	ITSFR
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	ISSWR	ISSWR
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	TSRC	TSRC
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	TSRI	TSRI
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	EFFR	EFFR
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	REFI	REFI
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	AMBOA	AMBOA
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	SISWR	SISWR
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	SISA	SISA
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	SULIB	SULIB
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	AMBOD	AMBOD
Amend	BE490 BC102	FRN Formula Benchmark Abbreviation	TSOFR	CME Term SOFR Formerly: Term SOFR



Securities Data User Manual

A new Securities Data User Manual incorporating the changes made in this issue of Focal Points will be made available for clients to access online. The documentation will be available to download at the following web link: <https://www.theice.com/pp/exshare>.

All documentation can be accessed using the password – cm48dk90

Previous issues of Focal Points and Service bulletins can also be found at the same web link above and accessed the same way.

Test Services

Clients should note that the main purpose of providing test files is for the testing of software/systems in terms of data formats and data delivery. As such, most of the data in the test files is example data and will not necessarily replicate the data shown in services on the implementation date. Please contact your relevant Client Services Representative prior to the request dates indicated below to schedule your Focal Point test. The availability of tests cannot be guaranteed if submitted after the required date.

Service	Content	Available
EXSHARE	Test services will not be available for this release.	n/a
IDS	Test services will not be available unless requested by 1 st September 2023 for this release.	Upon Request
IDL	Test services will not be available unless requested by 1 st September 2023 for this release.	Upon Request

Additional Support

If you have questions about this advisory notice, please contact your relevant Client Service Support Group, details listed below

Region	Contact	Telephone	Email (All Regions)
USA	International Bulk and OTC Derivatives Group	+1-770-999-4501 Option 2, Sub-Option 1	PricingAnalyticsSupport@ice.com
Australia	AP Support	+613 9017 4592 Option 2	
Hong Kong	AP Support	+85230188279 Option 2	
Singapore	AP Support	+656 817 6211 Option 2	
Japan	AP Support	+81345208110 Option 2	
EMEA	Production Support EMEA	+44 203 948 6501 Option2, Sub-Option 1	

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