

FP197 - 29 September 2017

Focal Points Service Enhancements Bulletin

ACTION REQUIRED

This bulletin covers the following changes:

FP Ref #	Change Description	Effective Date	IDS	EXS	EXB	IDL	T&C (BE)	Page
1945	Currency Codes - São Tomé and Príncipe Dobra currency reform and the renaming of the Philippine Peso	1 January 2018	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	3
1946	Header Record Changes - Philippine Peso	1 January 2018	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	4
1947	Country & Exchange of Quotation Codes	1 January 2018	<input checked="" type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	5
1948	FRN Formula Benchmark	1 January 2018	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	6
1949	FRN Formula Benchmark Abbreviation	1 January 2018	<input checked="" 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(s)	Removal of Data Item(s)	Amendment of Data Format	Amendment of Data Setting(s)	Amendment of Definition/Description	New Source	Decommission of source	Information/Other	New data item(s)	Page
1945	Currency Codes - São Tomé and Príncipe Dobra currency reform and the renaming of the Philippine Peso	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input checked="" type="checkbox"/>	<input type="checkbox"/>	3
1946	Header Record Changes - Philippine Peso	<input type="checkbox"/>	<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"/>	4
1947	Country & Exchange of Quotation Codes	<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"/>	5
1948	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
1949	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

1945 - Currency Codes - São Tomé and Príncipe Dobra currency reform and the renaming of the Philippine Peso
Change Summary

The Central Bank of São Tomé & Príncipe is carrying out an important monetary reform project, with the entry into circulation of a new family of Dobras. The conversion rate is 1000 (old) Dobras to 1 (new) Dobra (1000:1).

From 1 January 2018 to 30 June 2018, the old and new denominations will run concurrently.

New currency formats will be added to the currency tables representing the ISO 4217 currency code for the São Tomé and Príncipe new Dobra, (STN).

In the event that exchange rates are made available for the new Dobra, '1' Series exchange rate records for the São Tomé & Príncipe Dobra, ISO 4217 (STN), have been added alongside the existing '1' series records. The updating of values within our databases for the existing Dobra and the new Dobra, with effect from the 1st January 2018, will be dependent upon the availability of the rates from our interbank sources.

The name of the Philippine Peso (PHP) has been renamed. The official ISO 4217 name is now: Philippine Piso (PHP). A number of currency codes have been amended to reflect this.

Effective Date **1 January 2018**

Products	<input checked="" type="checkbox"/> IDS	<input checked="" type="checkbox"/> EXSHARE	<input checked="" type="checkbox"/> EXBOND	<input checked="" type="checkbox"/> International DataLine (IDL)
	<input type="checkbox"/> T&Cs (BondEye)			

Type of Change or	<input checked="" type="checkbox"/> New Setting(s)	<input type="checkbox"/> Removal of Data Item	<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 checked="" 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	Please review the changes to settings described in this item and make the appropriate provisions to utilise the additional data and avoid any impact to your systems and processes.
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Currency Code Formats for São Tomé and Príncipe Dobra						
Action	Num	Character	Format	Country	Currency	ISO
Add	916	VY	2 + 6	São Tomé and Príncipe	Dobra (New)	STN
Add	917	VZ	3 + 5	São Tomé and Príncipe	Dobra (New)	STN
Add	918	WA	4 + 4	São Tomé and Príncipe	Dobra (New)	STN
Add	919	WB	6 + 2	São Tomé and Príncipe	Dobra (New)	STN
Amend	151	F1	2 + 6	Philippines	Piso	PHP
Amend	537	HG	3 + 5	Philippines	Piso	PHP
Amend	019	19	4 + 4	Philippines	Piso	PHP
Amend	152	F2	6 + 2	Philippines	Piso	PHP

Existing '1' Series SEDOLs	Existing A3/A4 - Name/Descriptions	New '1' Series SEDOLs	New A3/A4 - Name/Descriptions
1646083	EXCHANGE RATE STD/CAD - ICE DATA	1316795	EXCHANGE RATE - STN/CAD - ICE DATA
1646094	EXCHANGE RATE STD/CHF - ICE DATA	1316803	EXCHANGE RATE - STN/CHF - ICE DATA
1646135	EXCHANGE RATE STD/EUR - ICE DATA	1316814	EXCHANGE RATE - STN/EUR - ICE DATA
1646113	EXCHANGE RATE STD/GBP - ICE DATA	1316825	EXCHANGE RATE - STN/GBP - ICE DATA
1646102	EXCHANGE RATE STD/JPY - ICE DATA	1316836	EXCHANGE RATE - STN/JPY - ICE DATA
1646124	EXCHANGE RATE STD/USD - ICE DATA	1316847	EXCHANGE RATE - STN/USD - ICE DATA
1015092	EXCHANGE RATE STD/MYR - ICE DATA	1316858	EXCHANGE RATE STN/MYR - ICE DATA
1024883	EXCHANGE RATE MYR/STD - ICE DATA	1316869	EXCHANGE RATE MYR/STN - ICE DATA

From 1 January 2018 to 30 June 2018, the old and new denominations will run concurrently. '1' series exchange rates are not relevant to EXBOND.

1946 - Header Record Changes - Philippine Peso

Change Summary
The name of the Philippine Peso (PHP) has been renamed. The official ISO 4217 name is now: Philippine Piso. The affected Header Records have been amended to reflect this.

Effective Date	1 January 2018
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Products	<input checked="" type="checkbox"/> IDS	<input checked="" type="checkbox"/> EXSHARE	<input type="checkbox"/> EXBOND	<input type="checkbox"/> International DataLine (IDL)
	<input type="checkbox"/> T&Cs (BondEye)			

Type of Change or	<input 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 checked="" 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	Please review the changes to settings described in this item and make the appropriate provisions to utilise the additional data and avoid any impact to your systems and processes.
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F4 Header Record A									
<<<DATA ITEM>>>				UNPACKED		PACKED		CHAR	
Action	Key	Title	Type	Start	Size	Start	Size	Start	Size
Amend	A020	Philippine Piso	group	554	28	356	18	514	26
<i>Previously</i>	<i>A020</i>	<i>Philippine Peso</i>	<i>group</i>	<i>554</i>	<i>28</i>	<i>356</i>	<i>18</i>	<i>514</i>	<i>26</i>

F3 Header Record 3									
<<<DATA ITEM>>>				UNPACKED		PACKED		CHAR	
Action	Key	Title	Type	Start	Size	Start	Size	Start	Size
Amend	Y83	Philippine Piso	CHR	313	3	270	3	305	3
<i>Previously</i>	<i>Y83</i>	<i>Philippine Peso</i>	<i>CHR</i>	<i>313</i>	<i>3</i>	<i>270</i>	<i>3</i>	<i>305</i>	<i>3</i>

1947 - Country and Exchange Codes

Change Summary					
A Country and Exchange code is being added to represent A2X, the new South African exchange expected to go live on 6 October 2017.					
Any planned data coverage for the A2X will be communicated to customers by way of a further focal point or a separate client advisory.					
Data Items			Data Description		
C2, FS8, FS16 & FS24			<i>Country of Quotation</i>		
F3, GA1, FS9, FS17, FS25, FA20, FA21, FS37, FB5, FC5, FD5, FE5, FF4, FG3, FH21			<i>Exchange of Quotation</i>		
Effective Date		1 January 2018			
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 (BondEye)				
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 checked="" type="checkbox"/> Source				
Impact / Action Required		Please review the changes to settings described in this item and make the appropriate provisions to utilise the additional data and avoid any impact to your systems and processes.			
Action	Country of Quotation Code	Country of Quotation	Exchange of Quotation Code	Exchange of Quotation	IDS Translated Value (50)
Add	KS	South Africa	N	A2X [A2XX]	A2X

1948 - FRN Formula Benchmark

Change Summary
Two new settings representing the Government of Canada Yield and the Singapore Dollar Swap Rate are being added to the FRN Formula Benchmark field.

Data Item	Data Description
BE489, BC101	FRN Formula Benchmark

Effective Date	1 December 2018
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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"/> T&Cs (BondEye)

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 type="checkbox"/> Market <input checked="" type="checkbox"/> ICE Data Services <input checked="" type="checkbox"/> Source
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Impact / Action Required	Customers 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	BondEye Field	BondEye Field Name	BondEye Coded Value	BondEye Translated Value
Add	BE489 BC101	FRN Formula Benchmark	CAD_GOCYD	Government of Canada (GOC) Yield
Add	BE489 BC101	FRN Formula Benchmark	SGD_SORSW	Singapore Dollar (SGD) Swap Offer Rate (SOR)

1949 - FRN Formula Benchmark Abbreviation

Change Summary
New abbreviations of 'GOYCD' and 'SORSW' are being added to the FRN Formula Benchmark Abbreviation field.

Data Item	Data Description
BE490, BC102	FRN Formula Benchmark Abbreviation

Effective Date	1 January 2018
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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"/> T&Cs (BondEye)

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 type="checkbox"/> Market <input checked="" type="checkbox"/> ICE Data Services <input checked="" type="checkbox"/> Source
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Impact / Action Required	Customers 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	BondEye Field	BondEye Field Name	BondEye Coded Value	BondEye Translated Value
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	CAD_GOCYD	GOCYD
Add	BE490 BC102	FRN Formula Benchmark Abbreviation	SGD_SORSW	SORSW

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 customers to access online by the effective date of the changes.

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 revised web link and accessed the same way.

Test Services

Customers 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.

Service	Content	Available
EXSHARE	Test services with file date 10 November 2017 will be made available. The files will contain amendments and examples of new data on a selection of records.	14 November 2017
IDS	Test services with file date 10 November 2017 will be made available. The files will contain amendments and examples of new data on a selection of records.	20 November 2017
IDL	Test services with file date 10 November 2017 will be made available. The files will contain amendments and examples of new data on a selection of records.	20 November 2017

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	+1 781 687 8540	IDS.PRDSupport@theice.com
EMEA	Client Support	+44 (0)20 7825 8500	EMEAPRDSupport@theice.com
Australia	AP Support	+613 9249 2010	APACPRDSupport@theice.com
Hong Kong	AP Support	+852 3962 8159	APACPRDSupport@theice.com
Tokyo	ICE Data Services PRD Support - Japan	+81 3 3206 7531	APACJapanPRDSupport@theice.com

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