



ICE Bonds Securities Corporation
TMC 2024.4 Release Summary

Scheduled Release Date: 12/7/2024

Highlights:

- **Send UW Order Fill Message for Primary CD Orders with TOMS**

Enhanced the support for posting New Issue CD offerings via Bloomberg TOMs to include the order fill message which is necessary for dealers to manage the deal.

At time of order approval by the dealer, TMC sends an AE message to the dealer so that dealer can make their booking, after which UW will send quantity update message to TMC to update the deal available quantity.

At the time of deal execution (at “Expected Trade Datetime”), TMC tickets based on aggregate amount but doesn’t send duplicate AE messages to TOMS dealer.

Platform:

- **Calculate Accrual for Fixed to Float Bonds**

For accrued interest calculation, currently we handle fixed-to-float bonds when they are in the period when coupon rates are fixed. This project expands accrued interest calculation to the floating-rate leg. Calculation is available for the bonds with definitive coupon reset dates and regular payment frequencies.

- **Support FedFis Rating for CD**

We added FedFis rating data for CD, which is available on various screens, such as Advanced Search, Filters, Market Snapshot, Security Master, etc.. A tool tip is available to indicate what



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scales mean in terms of quality of issues.

Municipal	Corporate	MBS	CDs	Agency	Treasury
Quick Search		Bond Range		Characteristics	Markets
CUSIP <input type="text"/> Include Build List		From To		Coupon Types:	Inventory From:
FDIC# <input type="text"/> Include Build List		Quantity <input type="text"/> <input type="text"/>		<input checked="" type="checkbox"/> Fixed Coupon	<input checked="" type="checkbox"/> Street <input checked="" type="checkbox"/> Internal
Description <input type="text"/>		Term/Year <input type="text"/> <input type="text"/>		<input checked="" type="checkbox"/> Step Coupon	Include:
State of Residence		Maturity <input type="text"/> <input type="text"/>		<input checked="" type="checkbox"/> Floating	<input checked="" type="checkbox"/> Secondary <input checked="" type="checkbox"/> New Issues
AK AL AZ AR CA CO CT DE		Coupon <input type="text"/> <input type="text"/>		Frequency: Any	<input checked="" type="checkbox"/> Bids Wanted All Times
DC FL GA GU HI ID IL IN		YTW <input type="text"/> <input type="text"/>		Attributes:	Limit Offerings to:
IA KS KY LA ME MD MA MI		YTM <input type="text"/> <input type="text"/>		Survivor Opt <input type="radio"/> Only <input type="radio"/> Exclude <input checked="" type="radio"/> Include	<input checked="" type="radio"/> All <input type="radio"/> Only New
MN MS MO MT NE NV NH NJ		Price <input type="text"/> <input type="text"/>		Callable <input type="radio"/> Only <input type="radio"/> Exclude <input checked="" type="radio"/> Include	<input type="checkbox"/> Only w/ a Quoted Bid Side
NM NY NC ND OH OK OR PA		Call Protect <input type="text"/> <input type="text"/>		Closed MKt <input type="radio"/> Only <input type="radio"/> Exclude <input checked="" type="radio"/> Include	Apply Search to: Either
PR RI SC SD TN TX UT VT		IDC Rank <input type="text"/> <input type="text"/>		FDIC Insured <input type="radio"/> Only <input type="radio"/> Exclude <input checked="" type="radio"/> Include	View
VI VA WA WV WI WY		Total Asset <input type="text"/> <input type="text"/>		Zero Coupon <input type="radio"/> Only <input type="radio"/> Exclude <input checked="" type="radio"/> Include	<input checked="" type="radio"/> Collapsed <input type="radio"/> Expanded
		FedFis <input type="text"/> <input type="text"/>		Below Min <input type="radio"/> Only <input type="radio"/> Exclude <input checked="" type="radio"/> Include	Sort By: Maturity_Call
		1 = Best, 5 = Worst			

(Exclude CDs with above state restrictions)

[Reset](#) [Save Search](#) [Search](#)

05610LRA4 BMO BMO BANK NATIONAL ASSOCIATION ... 4.300% 09/12/25 CD			
FDIC#/Rank: 16571/259	Next Call: NC	Cpn Type: Fixed	State Restr: NONE
State: IL	Min/Den: 1/1	Cpn Freq: At Maturity	
Attributes: Survivor Option		Cpn Detail:	Fed Fis: 2.41
Characteristics %Yield Tax Equiv. <input type="text"/>	Quote Detail	Quote By: 10:55 AM Firm Until: 11:00 AM	All <input type="text"/> 1 = Best, 5 = Worst

Additional Enhancements and Bug Fixes:

- Update Corporate Office Address

Starting from December 2024, ICE Bonds is operating from a new corporate address. Updates were done to all platforms of ICE Bonds.

Contact Us

Mailing Address

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7th Floor
New York, NY 10105

- Add Millisecond to Trade Time on Order Ticket Detail

An enhancement is made to provide the millisecond portion of the Trade Time for an order after it's executed on Order Ticket Detail.



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Fixed Income Report

Order Ticket Detail Sec Master Order History Moody's

Order Ticket Detail(#632408)
SEQUOIA CALIF UN HIGH SCH DIST GO BDS 20 4.000 07/01/2027

Trade Details		Ticket Details		Description	
Order Number:	632408	Entry Date:	12/10/2024	Cusip:	817409J48
Status:	EXECUTED	Entry Time:	16:47:22	Debt Type:	MUNI
Transaction Type:	Buy	Trade Date:	12/10/2024	Issue:	SEQUOIA CALIF UN HIGH SCH DIST GO BDS 20
Quantity:	50	Trade Time:	16:47:22:231	Ratings:	Aaa/AAA
Settle Date:	12/11/2024	Cust Price:	104.727	Attributes:	
Execution Price:	104.527	Principal:	52,363.50	Coupon:	4.000
FA Price:	104.527	Accrued Interest:	\$888.89	Maturity:	07/01/2027
Credit(points):	0.200	Net Money:	53,254.89	Premium Call:	
Total Credit(\$):	100.00	Fees:	2.50	Par Call:	07/01/2026
House Credit(points):	0.000	YTW:	0.932	Prerefunded:	
Total House Credit(\$):	0.00	YTM:	2.090	Insurance:	
Contra/Alpha:		YTC:	0.932	Dated date:	11/22/2016
Account Code:				Coupon Frequency:	SEMI
Acting As:				State:	CA
Comments:				State Restrictions:	
FC Private Notes:					
Trader Private Notes:					

Advisor Name: Selenium Circle **Advisor Phone #:** 123-456-7890
Trailer:

LIMITATIONS

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