



ICE Bonds Securities Corporation
TMC 2024.3 Release Summary

Scheduled Release Date: 10/19/2024

Highlights:

- **ICE BestEx and ICE Size Adjusted Pricing Data** -- adding color display mapped to the ICE Data Services BestEx scores and Size-adjusted Pricing (SAP) data within the Trade Ticket along with currently available ICE End of Day Evaluated price and ICE Continuous Evaluated Price (CEP)¹. ICE is currently making this available to any Trader Workstation user to highlight this new functionality. Further enhancements will allow this content to be leveraged in other areas to improve workflow efficiency and data validations, such as Rule Based Approval.

TradePost BidPost OfferSec MasterHistoryCalculatorMoody's

Fixed Income Report

199492TJ8COLUMBUS OHIO VARIOUS PURP ULTD TAX BD 2017A4.000%04/01/25MUNI

Ratings: Aaa/AAANext Call: NC
Under: Aaa/-Min/Den: 5/5
Attributes:

Cpn Type: Fixed
Cpn Freq: Semi-Annual
Cpn Detail:

PreRe:OID: 1.900

State: OH
Type: GO - General Pur...

Characteristics%YieldTax Equiv.▼

Trade DetailAvail: 965 | Min: 5 | Inc: 5

All▼EMMA

Price ToMaturity04/01/25
YTW2.1313.383
YTM2.1313.383
Par CallN/AN/A
Premium CallN/AN/A
Current Yield3.9676.297
Avg. LifeN/AN/A
Next SinkN/AN/A
YTW w/Fee2.1313.383
Duration (Yrs)0.444
Convexity0.004
Position01 (\$)0.222
Spread MMA1-68
De Minimis Price100.000

SideBuy▼
Quantity (000s)5
Price100.821
Yield2.131
Settlement10/21/24
Principal\$5,041.05
Accrued (20 Days)\$11.11
Total Money\$5,052.16
ICE TMC100.821965
☐ Insert New Suspended Offer
☐ Decrement Matching Bid

DateSideQtyPriceYieldSprdIdx
ICE EVAL100.3973.09+270
ICE SAP100.374
ICE BestEx
10-17-24S100100.3093.30N/A
10-16-24D100100.2833.36N/A
10-01-24INCURRENCE OF FIN OBLIG AS OF 10/01...
09-27-24INCURRENCE OF FIN OBLIG AS OF 09/27...
09-27-24INCURRENCE OF FIN OBLIG AS OF 09/27...

Clearing & Settlement
TMC▼
Accounttmc - 103
ProcessingPrincipalSTP
TraderTheMuniCe

Recalculate

Buy

¹ For information about [ICE's Best Execution service](#), please see the Best Execution Scoring Methodology - Fixed Income Securities which is available upon request. For information about ICE's EOD evaluations and CEP and SAP, please see the Methodology Binder which is available upon request.



Platform:

- **Single Order Size Control** -- allow firms to set individual fat finger limits per asset class vs the current single limit on all trade activity providing more flexibility for firms in setting market access controls.

Enhance Rule Based Approval for Bulk Executions -- provide additional flexibility for firms leveraging Rule Based Approval to force bulk orders to stop at desk or allow the individual orders to be routed for execution.

- **Fixed-to-Float Day Count** -- working with ICE Data Services (IDS), TMC is now able to source the updated day-count code for “fixed-to-floaters” when its in the floater period.
- **Add “CoCos” Data** -- for CORP only, add a “CoCo” (Contingency Convertibles) data point and make it available in company filters.

Company Maintenance Company Attribute Settings PMP Attribute Settings Email Notification Form Auto Approve Auto Fill Auto Route Company Fee Schedule Attributes **Company Filter**

Debt Type: CORP Primary/Secondary: SECONDARY Inventory Origin Type: BOTH Time Type: BOTH

Quick Search

CUSIP

Always Show CUSIP

Ticker

Description

Spread

State of Residence

AK	AL	AZ	AR	CA	CO	CT	DE
DC	FL	GA	GU	HI	ID	IL	IN
IA	KS	KY	LA	ME	MD	MA	MI
MN	MS	MO	MT	NE	NV	NH	NJ
NM	NY	NC	ND	OH	OK	OR	PA
PR	RI	SC	SD	TN	TX	UT	VT
VI	VA	WA	WV	WI	WY		

(Exclude Corporates with above state restrictions.)

Bond Range

	From	To
Quantity	<input type="text" value="In (000's)"/>	<input type="text" value="In (000's)"/>
Years	<input type="text"/>	<input type="text"/>
Maturity	<input type="text"/>	<input type="text"/>
Coupon	<input type="text"/>	<input type="text"/>
Price	<input type="text"/>	<input type="text"/>
YTW	<input type="text"/>	<input type="text"/>
YTM	<input type="text"/>	<input type="text"/>
Delta	<input type="text"/>	<input type="text"/>
Moody's	<input type="text"/>	<input type="text"/>
S&P <input type="text" value="Or"/>	<input type="text"/>	<input type="text"/>
Call Protect	<input type="text"/>	<input type="text"/>

Characteristics

Coupon Types:

☒ Fixed Coupon

☒ Step Coupon

☒ Floating

Frequency:

Sectors:

Attributes:

	Onlyif	Exclude	Include
Survivor Opt	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Make Whole	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Callable	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Putable	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Closed Mkt	<input type="radio"/>	<input checked="" type="radio"/>	<input type="radio"/>
Range Notes	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Convertible	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Cont. Conv	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
International	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Zero Coupon	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
144A	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Below Min	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Structured	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Hybrid	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>
Perpetual	<input type="radio"/>	<input type="radio"/>	<input checked="" type="radio"/>

Debt Rank:

Markets

Limit Offerings to:

☒ All ☐ Only New

Apply Search to:

Exclude Markets List

EXTERNAL

spring23

JANEINSIDE

MAInsideBid

JPM

Companies:



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- **Add “Early Settle” Filter** -- for CD only, add an Early Settle (before dated date) option to company filter

The screenshot displays the ICE Bonds Securities Corporation TMC 2024.3 Release Summary interface. The interface is divided into several sections: Company Maintenance, Company Attribute Settings, PMP Attribute Settings, Email Notification Form, Auto Approve, Auto Fill, Auto Route, and Company Fee Schedule Attributes. The main section is titled 'Debt Type: CD' and 'Primary/Secondary: SECONDARY'. It includes a 'Quick Search' section with fields for CUSIP, FDIC#, and Description. The 'Bond Range' section includes fields for Quantity, Term/Year, Maturity, Coupon, YTW, YTM, Price, Call Protect, IDC Rank, and Total Asset. The 'Characteristics' section includes fields for Coupon Types (Fixed Coupon, Step Coupon, Floating), Frequency, and Attributes (Survivor Opt, Callable, Closed Mkt, FDIC Insured, Zero Coupon, Below Min, Early Settle). The 'Markets' section includes fields for Limit Offerings to (All, Only New), Apply Search to (Either), and Exclude Markets List (PershingAgency, RJGOVT, CORPS, GXCAGENCY, Agency, Companies). The 'Early Settle' filter is highlighted in the 'Attributes' section.

Additional Enhancements and Bug Fixes:

- **Add MBS Market Data** -- previously only available on the front-end, posted MBS offerings will now be available to be sent through market data feeds along with support for corresponding order flows through the feed.
- **Add CEP for MBS** -- add MBS ICE CEP pricing to platform.
- **Allow Auto Accepting and Allocation Primary Orders** -- expand the capability of auto-accepting and allocating primary orders against both own inventory and ATS, control via new company attributes
- **Set CD Default Values** -- supply default values for multiple data points that frequently miss security master data -- original settle, day count, trade size minimum and denomination increment.
- **Fix Password Reset Link** -- fix URL error when resetting password from Web-based e-mail applications.
- **Fix MBS Calculations** -- fix incorrect MBS calculations for net price and principal amount.



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LIMITATIONS

Fixed income evaluations, continuous evaluated pricing, end-of-day evaluations and Size-Adjusted Pricing, are provided in the US through ICE Data Pricing & Reference Data, LLC and internationally through ICE Data Services entities in Europe and Asia Pacific. ICE Data Pricing & Reference Data, LLC is a registered investment adviser with the US Securities and Exchange Commission. Additional information about ICE Data Pricing & Reference Data, LLC is available on the SEC's website at www.adviserinfo.sec.gov. A copy of ICE Data Pricing & Reference Data, LLC's Form ADV is available upon request.

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