ICE Bonds Securities Corporation
TMC BOY2024 Release Summary

Release Date: 5/4/2024

Highlights:

- **Support for New Issue CD workflows through Bloomberg TOMS --** New Issue CD dealers can now manage new issue CD offers through Bloomberg TOMs. This includes updating offerings as well as corresponding order flow. This enhancement is providing dealers more options and flexibility in providing NI CD on TMC. Dealers can already manage NI CD workflows through direct API feed sessions or through file upload process.

- **ICE Climate Physical Risk Scores --** Partnering with ICE Data Services, ICE Climate Physical Risk Scores are now available on the security master tab on the ICE TMC Site. The ICE Climate Physical Risk Scores are 0.0-5.0 relative measures of estimated property value-at-risk and GDP impairment from physical climate hazards to a given location or set of locations linked to an investment. For the Total Score and three component scores (Hurricane, Flood, Wildfire), a full integer increase in score corresponds to an approximate "doubling" of financial risk. For more information, see https://www.ice.com/fixed-income-data-services/sustainable-finance (Disclaimer)
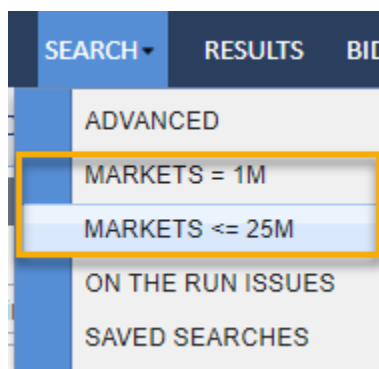
- **Support Bulk Execution on Buy Orders** -- this workflow enhancements provides the ability to "Bulk Execute" a buy order across multiple customer accounts. Traditionally each customer buy order was managed independently resulting in separate executions. The Bulk Execution results in a single aggregated transaction with each customer order filled at same level.

Platform:

- **Disclose BW Requester Info** -- provide ability for firms to disclose their name on Bids Wanted requests to corresponding bidders. This is available on the associated feed message for dealers configured to be disclosed on the bid responses.

- **Treasury Search Enhancements**
  - Provide shortcut menu to search for treasury offerings with a lower min quantity. The search results will filter out treasury offerings with a min quantity greater than then the corresponding trade size.

- **Use Discount Yield to Calculate Sales Credits** -- for T-bills, if the broker grid is defined as based on Basis Point, use discount yield instead of bond equivalent yield for sales credit calculations.

- **Direct Quote Screen** -- selection of "$/Ticket", which previously kept reverting to "$/Bond"

- **Expand Company Search Filter Capacity --** expand max of CUSIP and Ticker list in firm-wide, servicing company, and company filters, from 250 to 5000.

- **Expand User Search Filter Capacity --** expand max of CUSIP list user search and Montage filters, from 250 to 500.

- **Support User-input Trade Datetime in Post Trade Manual Booking -**- add input fields for trade date and time in Post Trade manual booking ticket

Tech Enhancements:

- **Intraday Update of FDIC Code** -- support intraday refresh to data cache based on root CUSIP; main application is to effect latest FDIC info update for CDs.