



ICE Indices - NYSE Powered Index Products

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Preface

Document History

Version No.	Date	Change Description
1.0	08/04/2014	First release of document
1.1	08/08/2016	Document updated to reflect file delivery schedule
1.2	11/14/2017	Updated contact and website information
1.3	06/12/2018	Updated SFTP information
1.4	12/16/2020	Updated: <ul style="list-style-type: none"> - NXTD file description and names change to SOD - Daily Changes files to be on a schedule indicated by file name - File names include a designator to represent file type, xlsx, txt or xml - Removal of Industry Classification information - Removed FTP directory and delivery methods from this document

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Further Information

- For additional product information, please visit <https://www.theice.com/market-data/indices/equity-indices/products>

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1. Introduction

The ICE Indices NYSE Powered Index data products are comprised of daily reports that provide detailed index composition, weights, reviews and daily components changes for 3rd party indices calculated by ICE Indices. The reports are published twice daily or intraday:

- The End of Day reports (EOD) carry close of business data for the various indices
- The Start of Day (SOD) carry data adjusted for corporate actions/index reviews
- The Daily Changes reports provide component level changes and adjustments affecting indices

1.1 Types of File Available

- **Summary** - Carries index divisors, levels and other relevant index data.
- **Components** - Carries detailed composition and weights data.
- **Reviews** - Carries details of periodic index rebalance information.
- **Daily Changes** - Carries changes and adjustments at the component level.

1.2 Index Data Products

The file layouts described in this document apply to the following index data products:

- **NYSE Powered Index Premium Package**- The NYSE Powered Index Premium product is a reference market data product providing users the full breadth of index data including composition weightings, index levels, changes and adjustments for 3rd party indices calculated by NYSE.
- **NYSE Powered Index Weightings** - The NYSE Powered Index Weightings product is a reference market data product providing users component weighting and index level data for 3rd party indices calculated by NYSE.

2. File Layouts

2.1 Index Daily Changes Files

Table 1 describes the file layout for Index Daily Changes files. These include Index Daily Changes and Index Daily Summary Announcements files.

Table 1 File Layout – NYSE Powered Index Daily Changes File

column_name	field_type_key	field_length	date_mask	column_description
Record Number	Number	30, 0		Identifies a unique corporate action record in the file
Effective Date	Date	0	YYYYMMDD	Date on which the action is effective at the opening of trading
Index	Text	20		Index on whose composition the action is applicable for
Component	Text	20		Component on which the action is applicable; Old symbol for symbol changes
Action Type	Text	20		Type of action being executed
New Shares	Number	30, 15		New unadjusted shares for a share change; Unadjusted shares for an addition
New Multiplier	Number	30, 15		New multiplier for a share change; Multiplier for an addition
New Float Factor	Number	30, 15		New float factor for a share change; Float factor for an addition
Adjusted Price	Number	30, 15		New adjusted previous & close prices for a price adjustment (local)
New Cash Component	Number	30, 15		New cash component for a cash change
Gross Dividend	Number	30, 15		Gross dividend amount for component
Dividend Currency	Text	4		Currency in which gross dividend is paid for a component
Dividend Tax Rate	Number	30, 15		Tax rate to apply on gross dividend amount to derive net dividend amount for a component
Split Ratio	Number	30, 15		Ratio of stock split or stock dividend to be applied to the previous & close prices and unadjusted shares
Distribution Amount	Number	30, 15		Value per share of special cash dividend, rights offering, or spin-off to be applied to previous & close prices
Distribution Currency	Text	4		Currency in which distribution amount is quoted in
New Symbol	Text	20		New symbol for component for identifier change

column_name	field_type_key	field_length	date_mask	column_description
New RIC	Text	20		Blank Field; no longer supported New Thomson Reuters RIC symbol for identifier change
New Bloomberg Symbol	Text	20		Blank Field; no longer supported New Bloomberg Symbol for component for identifier change
New Local Exchange Symbol	Text	20		New Local Exchange Symbol for component for identifier change
New Name	Text	120		New component description or name for identifier change
New Exchange	Text	20		New primary exchange for component for identifier change
New MIC	Text	5		New MIC code for component for identifier change
New CUSIP	Text	10		New CUSIP number for component for identifier change
New ISIN	Text	15		New ISIN code for component for identifier change
New Sedol	Text	10		New Sedol number for component for identifier change
New Country of Domicile	Text	5		New Country of Domicile for component for identifier change
New ICB Classification Code	Number	30, 15		Blank Field; no longer supported New ICB Classification Code for component for identifier change
New Component Currency	Text	4		New Currency Code for component for identifier change
Record Modification Flag	Text	2		Indicates that Record has been Modified
Record Cancellation Flag	Text	2		Indicates that Record has been Cancelled
Rebalance Flag	Text	2		Indicates that Record is related to an Index Rebalance
Notes	Text	2,000		Business-created custom notes on action being executed
New Adjusted Shares	Number	30, 15		Total amount of newly adjusted shares
Adjusted Price Converted	Number	30, 15		Adjusted Price converted in \$USD

column_name	field_type_key	field_length	date_mask	column_description
Net Dividend	Number	30, 15		Final amount after all adjustments have been made
Existing RIC	Text	20		Blank Field; no longer supported Existing Thomson Reuters RIC symbol for identifier change
Existing Bloomberg Symbol	Text	20		Blank Field; no longer supported Existing Bloomberg Symbol for component for identifier change
Existing Local Exchange Symbol	Text	20		Existing Local Exchange Symbol for component for identifier change
Existing Name	Text	120		Existing component description or name for identifier change
Existing Exchange	Text	20		Existing primary exchange for component for identifier change
Existing MIC	Text	5		Existing MIC code for component for identifier change
Existing CUSIP	Text	10		Existing CUSIP number for component for identifier change
Existing ISIN	Text	15		Existing ISIN code for component for identifier change
Existing SEDOL	Text	10		Existing Sedol number for component for identifier change
Existing Country of Domicile	Text	5		Existing Country of Domicile for component for identifier change
Existing ICB Classification Code	Number	30, 15		Blank field: No longer supported Existing ICB Classification Code for component for identifier change
Existing Component Currency	Text	5		Existing Currency Code for component for identifier change

2.2 NYSE Powered Summary Index Files

Table 2 describes the file layouts that will be used for EOD and SOD Summary index files.

Table 2 File Layout – Summary Index Files

column_name	field_type_key	field_length	date_mask	column_description
FILE_DATE	Date	10	mm/dd/yyyy	Calculation date of the index. For NYSE Equity Index files prior to 01 July 2012 the field name is DATE
INDEX_NAME	Text	250		Index name
OFFICIAL_IDENTIFIER	Text	25		Official identifier of the index
OFFICIAL_IDENTIFIER_TYPE	Text	25		Official identifier type (i.e. Ticker, CUSIP, ISIN)
TICKER	Text	25		Index symbol
COUNTRY_CODE	Text	5		Country identifier of the index (for example, US)
CURRENCY_CODE	Text	3		Currency identifier of the index (for example, USD)
DIVISOR	Number	30,15		Index divisor
OPEN_CALCULATION	Number	30,15		Opening level of the index calculated from the official open prices of the components (or official previous close in case the component did not trade). Please note this field will be presented empty in SOD files
PREVIOUS_CLOSE	Number	30,15		Previous close level of the index. When file is EOD then field represents Previous EOD file Close. When file is SOD then it will match EOD Close.
CLOSE	Number	30,15		Close level of the index
CASH_COMPONENT	Number	30,15		Aggregated dividends paid by the index components
MARKET_CAPITALISATION	Number	30,15		Market capitalization of the index
NUMBER_CONSTITUENTS	Number	10		Number of components of the index
EXCHANGE_RATE	Number	30,16		Exchange rate used to translate internal market capitalization into the index level currency
EFFECTIVE_DATE	Date	10	mm/dd/yyyy	Effective date of the divisor

2.3 NYSE Powered Components Index Files

Table 3 describes the file layout that will be used for EOD and SOD Components index files.

Table 3 File Layout – Components Index Files

column_name	field_type_key	field_length	date_mask	column_description
FILE_DATE	Date	10	mm/dd/yyyy	Trading date. For NYSE Equity Index files prior to 01 July 2012 the field name is DATE
INDEX	Text	25		Index marker (i.e. Index symbol)
COMPONENT_NAME	Text	250		Component name
OFFICIAL_IDENTIFIER	Text	25		Official identifier of the component
OFFICIAL_IDENTIFIER_TYPE	Text	25		Official identifier type (i.e. Ticker, CUSIP, ISIN)
TICKER	Text	25		Component symbol
COUNTRY_CODE	Text	5		Country identifier of the component
CURRENCY_CODE	Text	3		Currency identifier of the component
INDUSTRY_CODE	Text	4		Blank field; no longer supported Legacy files up to 31 March 2020: FTSE's ICB Industry code of the component. Not available for non-North American components
SUPERSECTOR_CODE	Text	4		Blank field; no longer supported Legacy files up to 31 March 2020: FTSE's ICB Supersector code of the component. Not available for non-North American components
SECTOR_CODE	Text	4		Blank field; no longer supported Legacy files up to 31 March 2020: FTSE's ICB Sector code of the component. Not available for non-North American components
SUBSECTOR_CODE	Text	4		Blank field; no longer supported Legacy files up to 31 March 2020: FTSE's ICB Subsector code of the component. Not available for non-North American components
SHARES	Number	30,15		Number of shares for the component included in the index
MULTIPLIER	Number	30,15		Adjustment factor applied to number of shares for the component
FLOAT_FACTOR	Number	30,10		Adjustment factor representing the portion of shares for the component available in the market
OPEN_PRICE	Number	30,15		Open price for the component (or previous close if the component did not trade). Please

column_name	field_type_key	field_length	date_mask	column_description
				note this field will be presented empty in SOD files.
OPEN_INDICATOR	Number	1		Indicates whether or not the component traded. Please note this field will be presented empty in SOD files.
CLOSE	Number	30,15		Close price of the component
CASH_DIVIDENDS	Number	30,15		Dividend amount paid by the component on the trading date
EXCHANGE_RATE	Number	30,16		Exchange rate used to calculate the internal market capitalization of the component
MARKET_CAPITALISATION	Number	30,15		The market capitalization used for the component in the index calculation (i.e. index capitalization for the component)
WEIGHT	Number	30,15		The weight of the component in the index
EFFECTIVE_DATE	Date	10	mm/dd/yyyy	Effective date of the composition

3. File Names

Note: In all file names described in this section, “yyyymmdd” refers to the date of the file and file name includes the filetype “X” where “X” represents XLSX, TXT and XML

Example: IDX_US_NYSEPOWERED_REF_SUMMARY_ **TXT** _EOD_ yyyymmdd

3.1 Overview Table of File Names Per Index File Product

Table 5 provides an overview of the file names

Table 5 File Name Overview

Product	Index/Index Family	File Names (where X can be XLSX, TXT and XML)
NYSE Powered Index Premium Package	NYSE Powered Indices	IDX_US_NYSEPOWERED_REF_SUMMARY_ X _EOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_SUMMARY_ X _SOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_COMPONENTS_ X _EOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_COMPONENTS_ X _SOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_REVIEWS_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_ X _1145_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_SUMMARY_ X _0700_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_SUMMARY_ X _1000_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_SUMMARY_ X _1200_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_SUMMARY_ X _1400_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_SUMMARY_ X _1800_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_SUMMARY_ X _2000_ yyyymmdd IDX_US_NYSEPOWERED_REF_DAILYCHANGES_SUMMARY_ X _2245_ yyyymmdd

NYSE Powered Index Weightings	NYSE Powered Indices	IDX_US_NYSEPOWERED_REF_SUMMARY_ X_EOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_SUMMARY_ X_SOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_COMPONENTS_ X_EOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_COMPONENTS_ X_SOD_ yyyymmdd IDX_US_NYSEPOWERED_REF_REVIEWS_ yyyymmdd
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4. Delivery Schedule

The ICE Indices NYSE Powered Index products offer Summary and Components End of Day (EOD) and Start of Day (SOD) files and Daily Changes according to the following schedule:

NYSE Powered Index Products

- EOD Files
 - Summary:
 - Between 7h00pm ET and 9h00pm ET
 - Components:
 - Between 7h00pm ET and 9h00pm ET
- SOD Files
 - Summary
 - Between 9h00pm ET and 11h00pm ET
 - Components
 - Between 9h00pm ET and 11h00pm ET
- DAILYCHANGES Files
 - Daily Change Files (individual or multiple changes available intra-day):
 - Delivered on an ad-hoc basis as alerts become available
 - Daily Changes Summary Files (all changes, including next trading day effective and future effective date):
 - First batch: 7h00am ET
 - Second batch: 10h00am ET
 - Third batch: 12h00pm ET
 - Fourth batch: 14h00pm ET
 - Fifth batch: 18h00pm ET
 - Sixth batch: 20h00pm ET
 - Seventh batch: 22h45pm ET