



ICE Indices - ICE U.S. Treasury Futures Index Data Products

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Preface

Document History

Version No.	Date	Change Description
1.0	1 March 2021	First release of document - New files
1.1	8 April 2021	Added Excel file format file names

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1. Introduction

The ICE U.S. Treasury Futures Index data products are comprised of daily reports that provide detailed index composition and index summary information. The reports are published daily:

- The End of Day reports (EOD) carry close of business data for the various indices.
- The Start of Day reports (NXTD) carry data adjusted for corporate actions/index reviews.

1.1 Types of Files Available

- **Summary** - These carry index divisors, levels and other relevant index data.
- **Components** - These carry detailed composition and weights data.

2. File Layouts

2.1.1 ICE U.S. Treasury Futures Indices Summary Files

Table 1 describes the file layout that will be used for Fixed Income EOD and NXTD Summary index files.

Table 1 File Layout – ICE US Treasury Futures Indices Summary Files

column_name	field_type_key	field_length	date_mask	column_description
FILE_DATE	Date	10	mm/dd/yyyy	Calculation date of the index
EFFECTIVE_DATE	Date	10	mm/dd/yyyy	Effective date of the divisor
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, SEDOL)
TICKER	Text	25		Index symbol
COUNTRY_CODE	Text	2		Country identifier of the index (for example, US)
CURRENCY_CODE	Text	3		Currency identifier of the index (for example, USD)
DIVISOR	Number	30,16		Index divisor
CLOSE	Number	30,16		Close level of the index
ACCRUED_INTEREST	Number	30,16		Blank
COUPON_PAYMENTS	Number	30,16		Blank
INDEX_MARKET_VALUE	Number	30,16		Value of the index at close
BOND_MARKET_VALUE	Number	30,16		Blank
DURATION	Number	30,16		Blank
MODIFIED_DURATION	Number	30,16		Blank
REBALANCE	Text	1		Flag that indicates if a rebalanced index composition will be due on the effective date To be presented empty in EOD files.

2.1.2 ICE U.S. Treasury Futures Indices Components Files

Table 2 describes the file layout that will be used for Fixed Income EOD and NXTD Components index files.

Table 2 File Layout – ICE US Treasury Futures Indices Components Files

column_name	field_type_key	field_length	date_mask	column_description
FILE_DATE	Date	10	mm/dd/yyyy	Trading date
EFFECTIVE_DATE	Date	10	mm/dd/yyyy	Effective date of the divisor
INDEX	Text	25		Index marker (ie. Index symbol)
COMPONENT_NAME	Text	250		Component name. For Treasury Futures it includes the component symbol
CUSIP	Text	25		Blank
ISIN	Text	25		Blank
COUNTRY_CODE	Text	5		Country identifier of the component
CURRENCY_CODE	Text	3		Currency identifier of the component
REBALANCE	Text	1		Flag that indicates if a rebalanced component will be due on the effective date. To be presented empty in EOD files.
SHARES	Number	30,16		Number of bonds or futures contracts for the component included in the index
CLEAN_PRICE	Number	30,16		Blank
ACCRUED_INTEREST_SHARE	Number	30,16		Blank
DIRTY PRICE	Number	30,16		Blank
TOTAL_ACCRUED_INTEREST	Number	30,16		Blank
CALLABLE	Text	1		Blank
FIXED_COUPON	Text	1		Blank
COUPON_RATE	Number	30,16		Blank
COUPON_FREQUENCY	Text	1		Blank
ISSUED_DATE	Date	10	mm/dd/yyyy	Blank
SETTLEMENT_DATE	Date	10	mm/dd/yyyy	Blank
PREVIOUS_COUPON_DATE	Date	10	mm/dd/yyyy	Blank
NEXT_COUPON_DATE	Date	10	mm/dd/yyyy	Blank
CURRENT_YIELD	Number	30,16		Blank
DAYS_ACCRUED	Number	30,16		Blank

column_name	field_type_key	field_length	date_mask	column_description
INTEREST_RATE_TERM	Text	10		Blank
INTEREST_RATE_CURRENCY	Text	3		Blank
INTEREST_RATE_TYPE	Text	25		Blank
INTEREST_RATE	Text	25		Blank
DURATION	Number	30,16		Blank
MODIFIED_DURATION	Number	30,16		Blank
NEAR_CONTRACT_DATE	Date	10	mm/dd/yyyy	Near contract date of the component. To be presented only when the component is a Future contract.
NEAR_CONTRACT_PRICE	Number	30,16		Near contract price of the component. To be presented only when the component is a Future contract.
FAR_CONTRACT_DATE	Date	10	mm/dd/yyyy	Far contract date of the component. To be presented only when the component is a Future contract.
FAR_CONTRACT_PRICE	Number	30,16		Far contract price of the component. To be presented only when the component is a Future contract.

3. File Names

Note: In all file names described in this section, “yyyymmdd” refers to the date of the file.

Example: IDX_US_FIXEDINCOME_REF_SUMMARY_EOD_yyyymmdd.txt

3.1 Overview Table of File Names per Index File Product

Table 3 provides an overview of the file names

Table 3 File Name Overview

Product	Index/Index Family	File Names
ICE U.S. Treasury Futures Index Package	ICE U.S. Treasury Futures Indices	IDX_US_FIXEDINCOME_REF_SUMMARY_EOD_yyyymmdd.txt IDX_US_FIXEDINCOME_REF_SUMMARY_NXTD_yyyymmdd.txt IDX_US_FIXEDINCOME_REF_COMPONENTS_EOD_yyyymmdd.txt IDX_US_FIXEDINCOME_REF_COMPONENTS_NXTD_yyyymmdd.txt IDX_US_FIXEDINCOME_REF_SUMMARY_EOD_yyyymmdd.xls IDX_US_FIXEDINCOME_REF_SUMMARY_NXTD_yyyymmdd.xls IDX_US_FIXEDINCOME_REF_COMPONENTS_EOD_yyyymmdd.xls IDX_US_FIXEDINCOME_REF_COMPONENTS_NXTD_yyyymmdd.xls

4. Delivery Schedule

The ICE U.S. Treasury Futures Index product offer Summary and Components End of Day (EOD) and Start of Day (NXTD) and Daily Changes according to the following schedule:

- EOD and NXTD Files
 - Summary:
 - Between 7h00pm ET and 9h00pm ET
 - Components:
 - Between 7h00pm ET and 9h00pm ET