

dxFeed Market Data July 27, 2018

# **Changes in ICE Futures symbology - Postponement**

To: ICE Futures U.S., ICE Futures E.U. subscribers

Postponement: dxFeed have postponed the following change from September 2, 2018 until October 7, 2018.

## Changes

To improve the ICE Futures feeds, we implemented the following symbology changes for <u>all the ICE Futures products</u>:

- 1. Products are now changed to have two-digit maturity year. It will allow to avoid confusions between products expiring in 2010s and products expiring in 2020s.
- 2. Namespaces are now added for all symbols so as to avoid intersection of product codes from different exchanges.

#### Example:

| Product name                                 | Current symbol | New symbol   |
|--|----------------|--------------|
| FTSE 100 Index Futures                       | /ZM8           | /ZM18:IFLL   |
| Brent Crude Futures                          | /BRNM8         | /BRNM18:IFEU |
| Brent Crude Futures (continuous product)     | /BRN           | /BRN:IFEU    |
| US Dollar Index Futures                      | /DXM8          | /DXM18:IFUS  |
| US Dollar Index Futures (continuous product) | /DX            | /DX:IFUS     |

The list of namespace values match existing MIC values:

• for ICE Futures U.S.: IFUS

• for ICE Futures E.U.: IFEU, IFLL, IFLO, IFLX



#### **Effective Date**

These changes will take effect as of **October 7, 2018**. The changes are incompatible. We allow parallel migration period to allow time to make necessary changes: starting May 18, 2018 both symbologies are available.

Legacy symbols will be disabled on October 7, 2018. Please make sure to subscribe to new symbols by this date.

### **Affected Feeds and Services:**

- ICE Futures US: real-time and delayed feeds
- ICE Futures EU: real-time and delayed feeds
- IPF service
- Historical services

If you have any questions concerning these changes, please contact <a href="mailto:support@dxfeed.com">support@dxfeed.com</a>.