

# ICE ETP Data Report

Version  
1.5

Date  
17 Apr 2020

## Preface

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### Document History

Version No.	Date	Change Description
1.5	17 Apr 2020	Additional specification update relating to the file naming convention
1.4	09 Apr 2020	Specification update relating to the file naming convention
1.3	06 Apr 2020	Specification update clarifying the number of daily file deliveries for the Standard version of the file and how any new fields would be added to the file in the future
1.2	31 Mar 2020	Specification updates clarifying the disclaimer language, numeric formats, shortened column headers, timing of delivery, and treatment for new ETP listings
1.1	18 Mar 2020	Specification updates relating to timing of file delivery, file formats, and field layouts
1.0	15 Feb 2020	First release of document

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<http://www.theice.com/market-data/indices>

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## 1. Introduction

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The ICE ETP Data Report is a daily report covering all ETPs primary listed on a major U.S. exchange such as NYSE Arca, Cboe BZX, and NASDAQ. Covered product types include Exchange Traded Funds (ETFs), Exchange Traded Vehicles (ETVs) and Exchange Traded Notes (ETNs). This report is produced each evening after the close of trading and is comprised of reference and historical ETP data such as trade prices, quotations, volumes, NAVs, premium/discount information, and the trailing 30-day median bid/ask spread.

## 2. Delivery Schedule

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The ICE ETP Data Report product offers files based on the following delivery schedule:

- **ICE ETP Data Report**
  - Delivery via email and/or SFTP (push or pull)
  - The Standard version of the file will be delivered (2) times daily as per the following guidelines\*
    - **By 1:00 AM ET:** All fields will be made available except for the 30-Day Median Bid/Ask Spread (next calendar day from trade date)
    - **Between 1:00 AM ET and 6:00 AM ET:** The 30-Day Median Bid/Ask Spread will be included in the file (next calendar day from trade date)
  - The Premium version of the file will be delivered (4) times daily as per the following guidelines\*
    - **By 1:00 AM ET:** All fields will be made available except for the 30-Day Median Bid/Ask Spread, selected NAVs, and related premium/discount information (next calendar day from trade date)
    - **Between 1:00 AM ET and 6:00 AM ET:** The 30-Day Median Bid/Ask Spread will be included in the file (next calendar day from trade date)
    - **By 9:00 AM ET:** Any remaining NAVs and related premium/discount information will be updated for any late or revised data from their relevant sources (next business day from trade date)
    - **By 1:00 PM ET:** This final file will incorporate any other updates to NAVs and their related premium/discount information (next business day from trade date)

**\*Please note that all times are approximate and subject to change on any given day depending on the availability of data from the relevant source. This could include delays in tick history for higher U.S. equity volume trading days. In exceptional circumstances, the file may have longer delays or be reissued additional times. Those situations would be communicated via a client notice.**

### 3. File Layouts

#### 3.1 ICE ETP Data Report

**Table 1** describes the file layout for ICE ETP Data Report files.

**Table 1 File Layout – ICE ETP Data Report File**

Field No.	Field Name	Field Type	Field Length	Field Description	File Type
1	Trade Date	Date	8	Trade date (yyyymmdd)	Standard
2	Symbol	Text	4	Symbol of ETP	Standard
3	Name	Text	100	Name of ETP	Standard
4	CUSIP	Text	9	CUSIP identifier	Standard
5	ISIN	Text	12	ISIN identifier	Standard
6	Primary Exchange	Text	1	Primary listing exchange code	Standard
7	Currency	Text	3	Trading currency	Standard
8	Consolidated Volume	Number	30,15	Consolidated trading volume	Standard
9	Primary Exchange Volume	Number	30,15	Primary listing exchange trading volume	Standard
10	Consolidated High Price	Number	30,15	Consolidated high trade price	Standard
11	Consolidated Low Price	Number	30,15	Consolidated low trade price	Standard
12	Consolidated Close Price	Number	30,15	Consolidated official closing price	Standard
13	Primary Exchange High Price	Number	30,15	Primary listing exchange high trade price	Standard
14	Primary Exchange Low Price	Number	30,15	Primary listing exchange low trade price	Standard
15	Primary Exchange Close Price	Number	30,15	Primary listing exchange official closing price	Standard
16	Consolidated 4pm Bid	Number	30,15	Latest consolidated bid price at or before 3:59:59pm et	Standard
17	Consolidated 4pm Ask	Number	30,15	Latest consolidated ask price at or before 3:59:59pm et	Standard
18	Consolidated 4pm B/A Mid	Number	30,15	Average of consolidated 4pm national best bid and consolidated 4pm national best ask (offer)	Standard
19	Primary Exchange 4pm Bid	Number	30,15	Latest primary listing exchange bid price at or before 3:59:59pm et	Standard
20	Primary Exchange 4pm Ask	Number	30,15	Latest primary listing exchange ask price at or before 3:59:59pm et	Standard
21	Primary Exchange 4pm B/A Mid	Number	30,15	Average of primary listing exchange 4pm bid and primary listing exchange 4pm ask	Standard
22	30-Day Median B/A Spread	Number	30,15	Median of all median bid/ask spread figures over last 30 calendar days - See further details in Section 3.2	Standard
23	NAV	Number	30,15	Net asset value for ETP	Premium only
24	P/D - Consolidated 4pm Mid	Number	30,15	Percentage difference between consolidated 4pm bid/ask midpoint and net asset value [Formula ((#18 / #23) - 1) * 100]	Premium only

Field No.	Field Name	Field Type	Field Length	Field Description	File Type
25	P/D - Primary Exch 4pm Mid	Number	30,15	Percentage difference between primary listing exchange 4pm bid/ask midpoint and net asset value [Formula $((\#21 / \#23) - 1) * 100$ ]	Premium only
26	P/D - Consolidated Close	Number	30,15	Percentage difference between consolidated close price and net asset value [Formula $((\#12 / \#23) - 1) * 100$ ]	Premium only
27	P/D - Primary Exch Close	Number	30,15	Percentage difference between primary listing exchange close price and net asset value [Formula $((\#15 / \#23) - 1) * 100$ ]	Premium only
28	P/D - Primary Exch Mid Flag	Text	1	Flag (Y / N) if premium / discount of primary exchange 4pm bid/ask midpoint (#25) is greater than 2% for 7 or more consecutive trading days	Premium only
29	P/D - Primary Exch Close Flag	Text	1	Flag (Y / N) if premium / discount of primary exchange close (#27) is greater than 2% for 7 or more consecutive trading days	Premium only
30	30D ADV - Consolidated	Number	30,15	Average daily consolidated volume over the last (30) calendar days	Premium only
31	30D ADV - Primary Exchange	Number	30,15	Average daily primary exchange volume over the last (30) calendar days	Premium only

- On early closing days for the U.S. equity markets, all time-specific data would be derived approximately 3 hours earlier. For example, the 4 PM bid, ask, and bid/ask midpoint would be derived from data up to and including 12:59:59pm et.
- Certain data points may not be available for all ETPs. In those situations, the relevant field and any dependent fields would be left blank.
- For a newly listed ETP, the calculation of data points covering a trailing 30-day period will include all trading days and data available for that ETP.
- The Standard version of the file will deliver Fields #1 to #22. The Premium version of the file will deliver all Fields #1 to #31.
- Any data requests for purposes of validating derived and calculated data points, for any purpose, would be evaluated on a case-by-case basis and subject to any data licensing restrictions.
- The subsequent row from the last ETP in the file will contain a footer record noted by '99999'
- The file will also contain a text disclaimer on the fifth row below this footer record that will read as follows: ICE DATA OR ITS THIRD PARTY SUPPLIERS MAKE NO EXPRESS OR IMPLIED WARRANTIES, AND HEREBY EXPRESSLY DISCLAIM ALL WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE WITH RESPECT TO THE IOPVS, ETF STATISTICS, FUND OR ANY FUND DATA INCLUDED THEREIN. IN NO EVENT SHALL ICE DATA HAVE ANY LIABILITY FOR ANY SPECIAL, PUNITIVE,

DIRECT, INDIRECT, OR CONSEQUENTIAL DAMAGES (INCLUDING LOST PROFITS), EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES.

- New fields may be added to future versions of the file with advance client notice. In those cases, such new fields would likely be inserted as additional fields to the right of the last, rightmost field within the file (currently Field #31).

### 3.2 30-Day Median Bid/Ask Spread

1. For each ETP, take the NBBO (national best bid and best offer, or top of book bid/ask) at the end of each 10 second interval during each trading day during the last 30 calendar days. (i.e., 9:30:00 to 9:30:09am et all the way through 3:59:50 to 3:59:59pm et)
2. Divide the difference of each NBBO by the midpoint of the NBBO.
3. The median of those values would be delivered to customers in Field #22. The number will be displayed as a percentage but will not include the percentage sign (%).

The below table contains an example assuming a hypothetical set of 5 NBBOs from Step 1 above.

**Table 2 Example of 30-Day Median Bid/Ask Spread Calculation**

Bid	Ask	Spread	Midpoint	Spread/Midpoint
50.01	50.05	0.04	50.03	0.0799520287827287%
50.03	50.07	0.04	50.05	0.0799200799200782%
50.1	50.15	0.05	50.125	0.0997506234413908%
50.15	50.2	0.05	50.175	0.0996512207274624%
50.24	50.34	0.1	50.29	0.198846689202628%
			<b>Median</b>	<b>0.0996512207274624%</b>



## 4. File Details

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### 4.1 Table of File Details

Table 3 File Details

Product	File Details (Name, Type, Delimiter)
ICE ETP Data Report	<p><b>File Name:</b> ICE_ETP_Data_Report_yyyymmdd.csv (.txt)</p> <p><b>File Types:</b> Excel - CSV, ASCII - Text</p> <p><b>File Delimiters:</b> Comma, Semicolon, Tab, Space, Pipe</p>

In all file names described in this section:

- “yyymmdd” refers to the trade date of the file

## 5. Limitations & Notices

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