

# Content Services Monthly Newsletter



## DECEMBER 2017

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### FEATURED CONTENT

#### ESG Peer View launched in Eikon Boosting ESG Monitoring and Socially Responsible Investing Capabilities

Thomson Reuters has launched ESG Peer View on its flagship desktop product Eikon, a significant enhancement of its ESG data capabilities that is designed to facilitate more customizable and detailed analysis for socially responsible investing (SRI) and risk analysis. ESG Peer View enables investment professionals to compare a set of companies or industries by individual or sets of ESG data points, thus allowing for comparative analysis relative to peers. Peer analysis can be done by industry, geography, market capitalization, or a combination of these. <https://www.thomsonreuters.com/en/press-releases/2017/november/thomson-reuters-boosts-esg-monitoring-and-socially-responsible-investing-capabilities-in-eikon.html>

#### ESG (Environmental, Social and Governance) Peer View

Type a company name in Eikon Search to launch the Company Overview, then select the ESG tab and then Show Peer View

The new ESG Peer View allows users to compare a company's ESG performance against relevant peers across country, industry, and market cap, using interactive graphics:

- Screen and rank across 400+ ESG metrics.
- Create exportable peer lists on the fly.

<https://financial.thomsonreuters.com/en/products/data-analytics/company-data/esg-research-data.html>

### FX CONTENT HIGHLIGHTS

#### TR DECEMBER FX TRADING VOLUME HIGHEST SINCE AT LEAST 2013

Currency trading on Thomson Reuters platforms in December topped \$392 billion, the highest for that month since at least 2013, as trading in derivatives soared, the company said on Monday. The December volume was the third-strongest of any month in 2017, as traders pushed the euro higher against the dollar and placed bets during a European Union summit focused on Britain's exit from the bloc.

<https://www.reuters.com/article/markets-forex-thomsonreuters/thomson-reuters-december-fx-trading-volume-highest-since-at-least-2013-idUSL8N1P332D>

### COMMODITIES CONTENT HIGHLIGHTS

#### REUTERS REPORTED EXCLUSIVELY CHINA'S CHONGQING GAS EXCHANGE AIMS TO BE ASIA PRICE BENCHMARK

Reuters exclusively reported, China plans launching natural gas exchange in Chongqing in early 2018, aiming to create an Asian price benchmark as the nation's use of the fuel surges amid its shift away from coal. An Asian gas price benchmark to stand next to those of the U.S. and Europe is seen as a key missing piece in establishing a truly global market for natural gas. <https://www.reuters.com/article/us-china-gas-exchange/chinas-chongqing-gas-exchange-aims-to-be-asia-price-benchmark-idUSKBN1ENOHN>



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## FIXED INCOME CONTENT HIGHLIGHTS

**TWEB Eurocredit migration and TWEB EuroGov Bonds (both IDN to ERT migrations) were delivered in December.**

**Tradeweb Euro Credit and Euro Government - Elektron Migration [DN093955](#)**

**Tradeweb Euro Sovereign and Euro Credit Logical Records: Addition of Price Fields Clear Out Logic [DN094195](#)**

**RIC Rename on Tradeweb Euro Sovereign, PFAN, SUPRANATIONALS and Euro Credit RIC universe [DN093558](#)**

**Permissioning and RIC Rename changes on Tradeweb AUD and NZD Government Bond RICs and Chains [DN093218](#)**

## NEW ELEKTRON REAL TIME FEEDS

**Venues now live on Elektron/Rationalized:**

- Tradeweb APA & MTF
- TWEB EuroCredit and EurGov Bonds
- TRAX APA
- Oslo APA
- MTS Bondvision,
- Vienna APA (equities only)

View the current Elektron Venues Roadmap [here](#).

## EXCHANGE NEWS

### U.S. STOCK FUNDS ATTRACT MOST CASH SINCE 2014 -LIPPER

Investors poured \$24.1 billion into U.S.-based stock funds during late December, sending a gift to equity markets already on pace to record a year of double-digit percentage gains. The figure marks the largest week of inflows for the funds since December 2014, according to the Lipper research service.

<https://www.reuters.com/article/investment-mutualfunds-lipper/u-s-stock-funds-attract-most-cash-since-2014-lipper-idUSN9N1F900U>

### CVS HEALTH PHARMACY AETNA DEAL

Reuters was first to report that CVS Health pharmacy chain planned to boost health services at its retail outlets if its \$66 billion takeover of insurer Aetna goes through. A key rationale is to use many of the U.S. pharmacy chain's

9,700 brick-and-mortar outlets to improve access to preventative care and cut back on some emergency room visits for Aetna's roughly 23 million members with medical coverage.

<https://www.reuters.com/article/us-aetna-m-a-cvs-urgentcare/exclusive-cvs-eyes-major-expansion-of-health-clinics-with-aetna-deal-sources-idUSKBN1DV5TJ?feedType=RSS&feedName=healthNews>

<https://www.reuters.com/article/brief-cvs-health-to-acquire-aetna-in-69/brief-cvs-health-to-acquire-aetna-in-69-ble-deal-idUSASB0BWAC>

### FDA PROPOSES NEW FAST PATH TO MARKET FOR CERTAIN MEDICAL DEVICES

The FDA, The U.S. Food and Drug Administration, proposed creating a new fast track to market for certain medical devices and a potential reduction in the amount of safety data required for approval. This proposal would offer an alternative route to market for certain companies which do not meet the criteria for clearance under the agency's existing fast track route.

<https://www.reuters.com/article/us-fda-devices-proposal/fda-proposes-new-fast-path-to-market-for-certain-medical-devices-idUSKBN1E6031>

## KEY DATA AND PRODUCT NOTIFICATIONS

- [DN095618](#) TMX – New Service Package – Canadian Exchange Group without Indices – December 5<sup>th</sup>, 2017
- [DN095881](#) CBOE: New Bitcoin Future and Spread contract will be listed for trading on CBOE Exchange – December 10<sup>th</sup>, 2017
- [DN094499](#) Mexican Stock Exchange (MXSE) fixed income RICS will be changed to a uniform RIC rules structure – December 11<sup>th</sup>, 2017
- [DN093955](#) Tradeweb Euro Credit and Euro Government - Elektron Migration – December 11<sup>th</sup>, 2017

## DATASCOPE HIGHLIGHTS

**DataScope Select:** No DSS release for Dec 2017.

**DataScope Equity:** No DSEQ release for Dec 2017.

**DataScope Plus :** release for December 2017 - PCN 9610

[Datascopes Plus 17 December 2017 Release](#) (Click link for more details)

### -New Fields

The following fields will be added in this release and will be supported for the indicated asset types:

New Field	Supported Asset Types
Issuer or Trading Venue LEI – DSB	OTC Derivatives
Other Leg Reference Rate – DSB	OTC Derivatives
Reference Rate – DSB	OTC Derivatives
Settlement Currency	OTC Derivatives
Suspension Notifying NCA Perm ID	Limited Terms and Conditions, Fixed Income (Government & Corporates, CMOs, Municipals)
Underlying Instrument Index – DSB	OTC Derivatives
Underlying Issuer LEI	OTC Derivatives

### - Field Updates

#### Expanded Asset Class Coverage

Coverage of the fields below will be expanded to include the following asset types:

Field Name	Supported Added For
Level	OTC Derivatives
MFID Base Point Spread	Fixed Income (Government /Corporate, CMO & Municipals)
MFID First Trade Date	Fixed Income (Government /Corporate, CMO & Municipals)
MFID Termination Date	Fixed Income (Government /Corporate, CMO & Municipals)
MFID Trading Admission Approval Date	Fixed Income (Government /Corporate, CMO & Municipals)
MFID Trading Admission Request Date	Fixed Income (Government /Corporate, CMO & Municipals)
Organization Perm ID	OTC Derivatives & Limited Terms and Conditions
Request for Admission to Trading by Issuer	Fixed Income (Government/Corporate, CMO & Municipals)
Underlying EEA Venue Eligible	Fixed Income (Government /Corporate)
Underlying Issue Perm ID	OTC Derivatives

### -Output Format Changes to Date Fields

The date formats below will be applicable to Fixed Income, OTC Derivatives and Limited Terms and Conditions instruments.

Field Name	Format
Expiration Date	YYYYMMDD
Maturity Date	YYYYMMDD
MFID Expiration Date	YYYY-MM-DD
MFID Expiration Date - ESMA	YYYY-MM-DD
MFID First Trade Date	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
MFID First Trade Date - ESMA	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
MFID Issuance Date	YYYY-MM-DD
MFID Issuance Date - ESMA	YYYY-MM-DD
MFID Maturity Date	YYYY-MM-DD
MFID Maturity Date - ESMA	YYYY-MM-DD
MFID Next Roll Date	YYYY-MM-DD
MFID Sub-Class Effective Date	YYYYMMDD
MFID Sub-Class End Date	YYYYMMDD
MFID Termination Date	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
MFID Termination Date - ESMA	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
MFID Threshold Effective Date	YYYYMMDD
MFID Threshold End Date	YYYYMMDD
MFID Trading Admission Approval Date	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
MFID Trading Admission Approval Date - ESMA	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
MFID Trading Admission Request Date	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
MFID Trading Admission Request Date - ESMA	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
Suspension Started On - ESMA	YYYY-MM-DDTHH24:MI:SS.nnnnnZ
Suspension Ended On - ESMA	YYYY-MM-DDTHH24:MI:SS.nnnnnZ

### -Field Removals

The following fields will be removed. Please update your Reference reports to use the indicated fields instead.

Field Name	Field to be Used Instead
Underlying Index ISIN	Underlying ISIN
CDS Reference Obligation ISIN	Underlying ISIN
Inflation Index ISIN	Underlying ISIN
MFID Inflation Index Name	MFID Underlying Index Name
MFID Sub Asset Class	MFID Sub-Asset Class

## DATASCOPE HIGHLIGHTS

**DataScope Plus** release for December 2017 - PCN 9610

[DataScope Plus 17 December 2017 Release](#) – Cont'd

### -Flag Fields

The following flag fields can output X, in addition to Y/N or null, to indicate that the field was previously populated with a value, but no longer is. This value can be treated as a null.

Field Name
13F Securities Flag
144A Registered Flag
Active Instrument Flag
Active Quote Flag
EEA Venue Eligible Flag
Fully Funded Flag
In ANNA DSB Flag
Ireland Stamp Duty Flag
Limited Terms Flag
MiFID Clearing Obligation Flag
MiFID Clearing Obligation Flag Effective Date
MiFID COFIA Liquidity Flag
MiFID Complex Instrument Flag
MiFID Complex Instrument Flag – ESMA
MiFID Flag
MiFID Liquidity Flag - ESMA
MiFID Trade Obligation Flag

### -RIC Maximum Length

The maximum length for the RIC field has been updated in the DataScope Plus Data Content Guide from 20 to 36 (32 characters + 4 for delimited syntax). Please note that the guide provides recommended maximum lengths for all fields. As these fields are delimited, their contents are not truncated and can extend beyond the recommended maximum lengths. Please make sure your internal processes are prepared.

-Active Instrument Flag & Active Quote Flag Fields

For listed derivatives and equities, the active status is denoted by the Trading Status field (1 = active; 0 = inactive). Trading Status should be used as the primary means of determining active status. In addition, the RIC syntax gets a “^”. DataScope Plus then sends a

delete action three days later to prevent the number of instruments associated with a File Code/Price Asset Group from becoming too large. As OTC derivatives have just been introduced into the product, volumes have not yet become a consideration; however, it is possible that the deletion process, similar to their listed counterparts, will be implemented. In the interim, deletes should not be an indicator of whether an instrument is active. Please use the active flag fields instead. Currently, inactive OTC derivatives are included in all Reference and Initialization files. In the near future, inactive instruments and their quotes will be excluded from these files by default. Their inclusion will be configurable with the GUI, similar to equity and listed derivative instruments today. As of the DataScope Plus December 2017 release, the fixed income initialization files will now only contain active instruments and their related quotes; inactive instruments will no longer be provided.

**DataScope Fixed Income:** No DSFI release for Dec 2017.

**DataScope Onsite:** release for December 2017 – PCN 9586

- [DataScope Onsite 15 December 2017 Release](#)  
(Click link for more details)

- Content and/or Schema Enhancements to the below.

1. Bank Loan Database
2. CMO/ABS Database
3. GCodes Database
4. GovCorp and Municipal Databases
5. Legal Entity – Significant Changes
6. Mortgage and Factor Databases

Further information for all content and product highlights can be found on the [DataScope Select](#) homepage.

## RISK & REGULATORY SOLUTIONS HIGHLIGHTS

### THOMSON REUTERS ANNOUNCES SUITE OF E-LEARNING COURSES TO HELP FINANCIAL INDUSTRY MEET MIFID II COMPLIANCE OBLIGATIONS

Committed to deliver a comprehensive suite of solutions to assist the financial services industry with ensuring ongoing compliance with MiFID II requirements, Thomson Reuters has expanded its e-learning with new compliance training courses designed to give organizations a clear, concise understanding of the regulatory framework mandated by the European Securities & Markets Authority (ESMA). Thomson Reuters MiFID II compliance training suite clarifies the complexity of the legislation and provides a concise view of what organizations should consider with ongoing MiFID II compliance. Under MiFID II regulations, trading venues, approved reporting mechanisms, organized trading facilities, investment firms and sell-side firms will each have a significant reporting obligation to both ESMA and to their local regulatory body. MiFID II is intended to reduce the risks associated with what has been seen historically as light regulation, and ensure investors are treated fairly. Thomson Reuters is committed to providing its clients with solutions to meet a wide range of MiFID II regulations. Announced initiatives to help its clients achieve MiFID II compliance include: a partnership with VisibleAlpha and [enhancements to Eikon](#) to assist in compliance for research unbundling; the [introduction](#) of an APA connectivity solution for trade reporting requirements; [enhancements](#) to its reference-data capabilities, available on its integrated data and analytics delivery platform, DataScope; a legal entity identifier (LEI) profiling [solution](#); and enhancements to its Tick History feed.

Thomson Reuters client solutions meet the full range of MiFID II regulations. More on Thomson Reuters MiFID II solutions can be found [here](#). More on our MiFID II e-learning courses can be found [here](#).

<https://www.thomsonreuters.com/en/press-releases/2017/december/thomson-reuters-announces-suite-of-e-learning-courses-to-help-financial-industry-meet-mifid-ii-compliance-obligations.html>

### ASSET CONTROL ANNOUNCES INTEGRATION WITH THOMSON REUTERS' DATASCOPE PLUS SERVICE

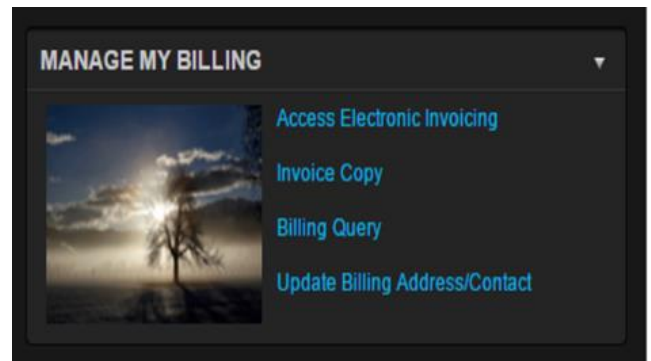
Asset Control announced its integration with Thomson Reuters' new DataScope Plus service. Asset Control's maintained Datascope Plus loader will deliver full sets of reference & pricing data fields for MiFID II reporting. DataScope Plus is an end-of-day pricing and continuously updating reference data solution that covers over 11 million securities. Using this bulk service, clients will be able to

receive large universes in a cost effective and timely manner with reference data updates every 15 minutes, and the coverage of consolidated fields from sources such as ANNA, ESMA and Trading Venues. Asset Control's DataScope Plus loader incorporates an out-of-the-box data model to capture Thomson Reuters' data instantly. All Asset Control loaders and models are fully maintained, meaning that all announced additions and changes from vendors and/or standards such as ISO (e.g. MIC additions) are captured and made available in maintenance releases. Boyke Baboelal, Director Data Services, Asset Control, explains: "In support of helping our clients meet their evolving reference and pricing requirements, especially with MiFID II in mind, Asset Control is proud to announce its integration with Thomson Reuters' DataScope Plus service. DataScope Plus is a must-have for any MiFID infrastructure supporting trade and transaction reporting. And, with our maintained loader, part of the MiFID II challenge becomes significantly simplified. Loaders in AC Plus, such as the DataScope Plus loader, allow clients to focus on quality and cost efficiency, and providing good service to downstream users of MiFID II data."

<http://www.asset-control.com/about-us/news/recent-news/asset-control-announces-integration-with-thomson-reuters/>

## MY ACCOUNT HIGHLIGHTS

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