

# Content Services Monthly Newsletter



**JUNE 2016**

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**FX CONTENT HIGHLIGHTS**

**New CNYRUB Cross Calculated FX Volatility Surface**

A new CNYRUB cross calculated volatility surface has been released in response to client feedback. The new surface is available on <#CNYRUBXVOLSURF> and the strategies available on <CNYRUBVOL=XR>. The full depth of available cross calculated volatility surfaces can be found on the page <XVOLSURF> which uses the base currency volatilities available from the directly quoted volatility surfaces found on <VOLSURF>.

**CME Europe FX Futures**

CME Europe FX Futures has now been released on Thomson Reuters products. Pricing for 30 futures currency contract pairs are available and can be found on the menu <CEU/FUTEX1> on Eikon.

CME Europe Limited is a London based futures exchange and is the CME Group's first European exchange. The exchange's contracts are traded on the CME Globex electronic trading platform and cleared through CME Clearing Europe.

**Venezuelan DICOM and DIPRO FX Spot and Cross Rates**

The Venezuelan Government has introduced two new FX spot rates the DICOM and DIPRO which is now available on Thomson Reuters products. The DICOM Divisas Complementarias is a floating rate and the DIPRO Divsas Protegidas is a fixed rate. The spot rates for VEF are on the instruments <DICOM=REUT> respectively and 36 cross rates are available for each service on the chain pages <#DICOM> and <#DIPRO>.

**Thomson Reuters/HKEX RMB Currency Indices**

Thomson Reuters/HKEX RMB Currency Indices (RXY) have been released. The RXY indices offer independent, transparent and timely benchmarks for RMB against China's most important trade partners' currencies. The indices are calculated based on WM/Reuters FX rates and managed in accordance with the IOSCO Principles for Financial Benchmarks. The RXY Indices have been created in collaboration with HKEX, a pioneer of listed RMB trading and risk management tools and products. RXY indices are designed to be the basis for investment and trading products such as Futures, Options and ETFs. The new index series can be found on Eikon from the menu <RXYINDEX>.

**RXYINDEX Quote** RXYINDEX

THOMSON REUTERS/HKEX RMB CURRENCY INDICES (RXY) offer independent, transparent and timely benchmarks for RMB against China's most important trade partners currencies. The indices are published hourly and calculated based on HW/ Reuters FX rates. RXY indices are managed in accordance with the IOSCO Principles for Financial Benchmarks.

Indices are weighted by bilateral trade of each country, with an adjustment for re-exports.

Index	Basket Currencies	Base Currency	RIC
1) TR/HKEX RXY GLOBAL CNH	AUD, CAD, CHF, EUR, GBP, HKD, THB, JPY, KRW, MYR, NZD, RUB, SGD, USD	CNH	<.RXYH>
2) TR/HKEX RXY GLOBAL CNY	AUD, CAD, CHF, EUR, GBP, HKD, THB, JPY, KRW, MYR, NZD, RUB, SGD, USD	CNY	<.RXY>
3) TR/HKEX RXY GLOBAL CNH REFERENCE	AUD, CAD, CHF, EUR, GBP, JPY, MYR, NZD, RUB, SGD, USD, HKD, THB	CNH	<.RXYRH>
4) TR/HKEX RXY GLOBAL CNY REFERENCE	AUD, CAD, CHF, EUR, GBP, JPY, MYR, NZD, RUB, SGD, USD, HKD, THB	CNY	<.RXYRY>

Latest weights for the TR/HKEX RXY Global CNH and TR/HKEX RXY Global CNY indices are as follows:

- USD: 22.82%
- EUR: 18.93%
- JPY: 12.79%
- KRW: 11.90%
- HKD: 5.71%
- AUD: 5.60%
- MYR: 4.17%
- RUB: 3.90%
- GBP: 3.31%
- SGD: 3.27%
- THB: 2.97%
- CAD: 2.26%
- CHF: 1.78%
- NZD: 0.58%

For more information, including a complete index methodology, please refer to <http://financial.thomsonreuters.com/fxindices>



**Agriculture – Use the Drought Stress Index to assess risk and see value**

The Drought Stress Index (DSI) helps you compare potential crop stress to past seasons coinciding with extreme drought losses. Use it to see whether this year's drought is as bad as another in the past 30 years, analyse regions and spot potential opportunities faster.

**COMMODITIES CONTENT HIGHLIGHTS**

**Energy – Power Turkey now actually includes hourly production data**

New hourly production data for Power Turkey provides you with a better insight into Turkish power supply. The update provides the advantages of better time resolution and a better split per production source. Use it to stay in command of your market and act on opportunities faster. This data improves our existing Turkish power data and brings a better split per source and time resolution. The aggregations and analysis are exclusive to Thomson Reuters to help you maintain your edge over your market competitors.



**Metals - New Rhodium Guide GFMS research and analysis to help you stay ahead**

Take a look at the recently launched Rhodium Guide app. You'll find insight and analysis from Thomson Reuters GFMS research team into global supply and demand, to keep you in front of metals market action. The GFMS team at Thomson Reuters provides independent analysis and research into rhodium. Outlooks and forecasts cover a wide range of forward-looking periods, plus historical analysis.

**FIXED INCOME CONTENT HIGHLIGHTS**

**New USD & EUR Sovereign Curves by Region and Rating**

Effective 27 June 2016, we have delivered the USD & EUR Sovereign curves split by region. The new curves are derived using USD and EUR denominated sovereign Global and Eurobonds with at least 500 mln issue size. The offering is broken down by region, bond grade and rating (where available).



**Key benefits:**

By creating curves by Region and rating buckets, these curves can be used as proxies for sovereigns of similar credit. Corporate clients who invest in different parts of the globe can use these curves to evaluate their portfolios and/or investments as well as explore opportunities by comparing yields from various regions.

**How to Access:**

Clients can use speed guide <REGSOVCURVES> to view the new data. Content can also be retrieved using Curves Search by filtering Curve Type= Credit/Government Cash Credit. Content can also be accessed from other Curve apps such as Curves Search, Curve View, Curve Chart Preview, Bond Curve Analysis (BCRV).

**Products supported:** Eikon , DSS , and RT feeds

**Addition of New Citi Fixed Income Indices**

Thomson Reuters as part of a day-1 change added new Fixed Income Citi Indices that included 216 new inflation linked indices; 1 index each for Citi JPY-Hedged US Treasury 7-10 Years Select Index JIT Daily Profile/Return; Citi 30-Year TIPS (Treasury Rate-Hedged) Index, Daily Profile/Return and Citi Corporate Investment-Grade (Treasury Rate-Hedged) Index Daily Profile/Return. All indices fall as part of specialist fee liable service.

**Key benefits:**

The inflation linked securities indices from Citi comes for various countries and hedged in various currencies which adds much value to our existing offering. It also allows us to widen the scope of the index returns measurements for users. The release also had special significance due to the fact that Blackrock released a new ETF whose pricing can be checked on the RIC <1482.T>. The new ETF was much sought after post its announcement and aims to work to the City Treasuries 7 10 years select index (Yen hedge yen basis for domestic investment trusts) as the benchmark, for which the RIC is <.SBUSJ70C>.

Rating	
MKV-LC	755_0323
MKV-US	755_0323

Daily Levels		Monthly Analytics	
PAR-LCL	712.0218	CUMRT	150.4819
PAR-USD	712.0218	MTD_PL	1.2979
ISN	14.0000	MTD_IL	0.1386
		MTD_TL	1.3975
		MKV-2P	79119.8281
		MTD_TJ	-4.2236
		MTD_JH	1.2411

Monthly Levels		Analytics-Duration	
MthIdx		ModDur	
MthRtn		MacDur	
		EDur	

Chains & Codes		Source	
Index Family	<CITIIIGUS>	Main Menu	<CITIIINDICES>
Related Indices	0# SBUS8TSVM	Info Page	<CITIIINFO>

**Belarus: Government bonds Ts&Cs addition**

We have initiated the coverage of reference data for government bonds issued by the Republic of Belarus. Terms and conditions of 120 domestic bonds have been added to the system as of 13th May 2016. The ongoing coverage of newly issued bonds will be also supported.

**How to access:** This content can be accessed from bond search (type GOVSRCH on the Search bar) and filtering Country of Issue=Belarus

**New Korea Treasury Bond STRIPS rates**

Effective 27 June 2016, Korea Exchange started publishing 3-month and 6-month Korea Treasury Bond STRIPS rates.

**How to access:** The daily average of each rate can be accessed from RIC <KRKTBS3MAV=KT> and <KRKTBS6MAV=KT>.

**Turkey: Corporate FRN bonds**

We have completed the backfill of coupon formulas to 200 corporate floating rate bonds issued in Turkey. Coverage will be supported for the newly issued securities as well.

**Key benefits:**

Clients have now the access to the complete information pertaining to the bond interest payments. This enhancement has also a positive impact on Eikon Bond Calculator which can now support those instruments by providing yield and other analytics.

**How to access:** This content can be accessed from: Bond Views -> Schedules Tab->Payments

**NEW ELEKTRON REAL TIME FEEDS**

**Venues now live on Elektron**

Comex CMX ([DN086474](#))

**Elektron Venues Roadmap:** [link](#)

**EXCHANGE NEWS**

**TMX Group names John McKenzie CFO**

McKenzie will remain as CDS's president until a successor is appointed. Most recently McKenzie served as president of Canadian Depository For Securities Limited.

**Taiwan Futures Exchange introducing a new price limit mechanism**

[DN086971](#) - New FIDs are now supported (only available in Elektron) - FID#8206 - LMT\_REFPRC ,FID#13494 - LMT\_STATUS , FID#13566 - LMT\_LV\_TG, FID#14221 - LMTBTM\_MS , FID#14222 - LMTPTM\_MS. (June 27, 2016)

**TMX Group says June daily average volume was 630 million vs 482.5 million**

- TSX venture exchange June daily average volume 191.7 million versus 139.1 million
- June daily average value \$6,702.5 million versus \$6,112.4 million

- Toronto stock exchange June daily average volume 395.2 million versus 282.2 million
- Toronto stock exchange June daily average value \$6,017.9 million versus \$5,238.7 million
- TSX Venture exchange June daily average value \$58.0 million versus \$42.7 million

**International Securities Exchange (ISE) is now part of NASDAQ**

Effective June 30th, NASDAQ has acquired the three International Securities Option Exchanges.

- ISE - Operates a full service market model with best in class complex order handling & auction functionality under a pro-rata allocation model.
- ISE Gemini - Dedicated make/take pricing model with the same pro-rata allocation structure as ISE for passive order flow.
- ISE Mercury - Traditional pricing model catering to marketable customer order flow.

**Nasdaq says June U.S. equity options volume of 81 mln contracts versus 71 mln contracts**

- June European options and futures volume of 12.8 million contracts versus 7.5 million contracts
- U.S Matched equity volume for June 29.5 million shares versus 26.2 million shares last year
- June European equity volume of \$73 billion versus \$69 billion

**India - Bombay Stock Exchange and National Stock Exchange of India - Mock Trading Session**

[DN074990](#) - India BSE Ltd. and [DN074989](#) – NSE will hold mock trading sessions every month, to enable clients/members to test their trading/risk management software /applications as per SEBI regulations. Data for the mock trading will be made available on Thomson Reuters Eikon services.(July 9, 2016)

**Borsa Italiana – New market Borsa Italiana Equity MTF (Blt Eq MTF)**

Borsa Italiana has introduced the following changes: Trading After Hours (TAH) Market was redenominated into Mercato Borsa Italiana Equity MTF (Blt Eq MTF) and the MTA International segment (day session) was moved from MTA to Blt Eq MTF and was renamed into Blt Global Equity Market (Blt GEM) together with the two TAH segments that remain unchanged (TAH for Blue Chips evening session and TMM1 for the foreign stocks evening session). More details available on [DN087820](#) . (July 11, 2016)

**London SE & Boat Services launch TRADEcho - new multi-asset class MiFID II Trade Reporting solution**

- TRADEcho brings together London Stock Exchange plc and Boat Services' existing trade reporting services
- Pre & post-trade solutions will cover all MiFID II asset classes
- Complements LSEG's UnaVista's MiFID II transaction reporting service

Visit [My Account](#) for more exchange related news.

**KEY DATA AND PRODUCT NOTIFICATIONS**

- **Introduction of level1 delayed data for BATS, BATS Y, Direct Edge (EDGA, EDGX) for both SIAC & NASDAQ** - [DN087315](#) - Thomson Reuters has begun to support level 1 delayed data for the following regional exchanges: BATS, BATS Y, Direct Edge (EDGA, EDGX) for both SIAC & NASDAQ on Thomson Reuters Eikon (June, 27, 2016)
- **Introduction of Delayed data for Aequitas NEO and NEO LIT (.NEO & .NLB)** - [DN087340](#) - Thomson Reuters has begun to support delayed data for Level 1 RICs for Aequitas NEO and NEO LIT (.NEO & .NLB) Exchange on Thomson Reuters Eikon (June, 27, 2016)
- **Addition of the pricing field Implied volatility on DSS for OPRA exchange** - [DN087235](#) - Thomson Reuters has started publishing Implied volatility on DSS for the OPRA exchange (June 28, 2016).
- **Chi-X Canada Name Changes** - [DN087197](#) - A name change for multiple Chi-X Canada services took effect from July 1, 2016.
- **Aequitas Neo Exchange – Price change** - [DN087174](#) - A price change for the below list of Aequitas Neo Exchange services took effect from July 1, 2016.
  - NLL (Aequitas Lit+Book TSX Level 1)
  - NLT (Aequitas Lit+Book TSX Level 2)
  - NBL (Aequitas Lit+Book TSX-Venture L1)
  - NBT (Aequitas Lit+Book TSX-Venture L2)
- **HongKong Futures Exchange Ltd – HKFE - FID Changes - Hong Kong Futures Exchange (OMD-D)** - [DN087177](#) - Thomson Reuters will improve existing content by enhancing FID behavior which includes some data behavioral changes. Existing data content will be enhanced and no impact to Thomson Reuters Data Feed Direct (TRDFD) and DataScope.(June 6, 2016)
- **India – BSE - Support of Status Flag for Foreign Institutional Investment (FII) stocks listed on BSE LTD** - [DN087074](#) - Thomson Reuters will support the status Flag for Foreign Institutional Investment (FII) stocks listed on BSE LTD. Flag "A" for Active and Flag "S" for Suspended. Above flags will be updated end of the day once post market close on FID 1036 (GV6\_TEXT). (June 6, 2016)
- **Moscow Exchange (MOEX) – Launch of New REPO Rates indicators** - [DN087410](#) - Effective June 1, 2016 Moscow Exchange (MOEX) launched new REPO rates indicators for REPO deals with Central Counterparty (CCP). The indicators are calculated for deals with bonds admitted to the CCP trading mode.



- **Euronext Amsterdam- Introduction Of Spotlight Options** - [DN087671](#) - Euronext has launched Spotlight Options on ASR Nederland, Coca-Cola European Partners, Intertrust And Philips Lighting on the Amsterdam derivatives market. New contracts are available in Thomson Reuters Eikon and Datascope suite of products. (June 21, 2016)
- **Euronext-Introduction of Additional Single Stock Dividend Futures** - [DN087464](#) - Euronext has launched Additional Single Stock Dividend Futures (SSDF) on the Amsterdam and Paris Derivatives Market:
  - Additional Single Stock Dividend Futures (SSDF) on the Amsterdam Derivatives Market.
  - Additional Single Stock Dividend Future (SSDF) on the Paris Derivatives Market

## DATASCOPE HIGHLIGHTS

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

### DataScope Onsite:

June 2016 Enhancements – Update – See [PCN 8453](#) for more information.

- Mortgage and Factor Databases changes
- Mortgage History Database changes

## RISK & REGULATORY SOLUTIONS HIGHLIGHTS

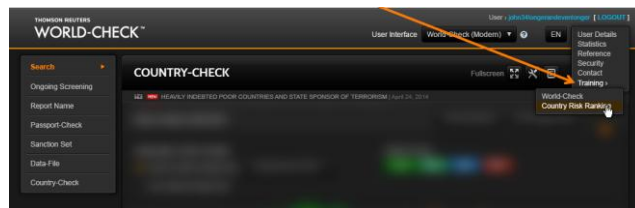
### CONVENIENT LEARNING AT YOUR FINGERTIPS

Thomson Reuters Country Risk Ranking has introduced an e-learning module to assist clients to obtain the fullest use from the system at a time convenient to them no matter where in the world they are situated.

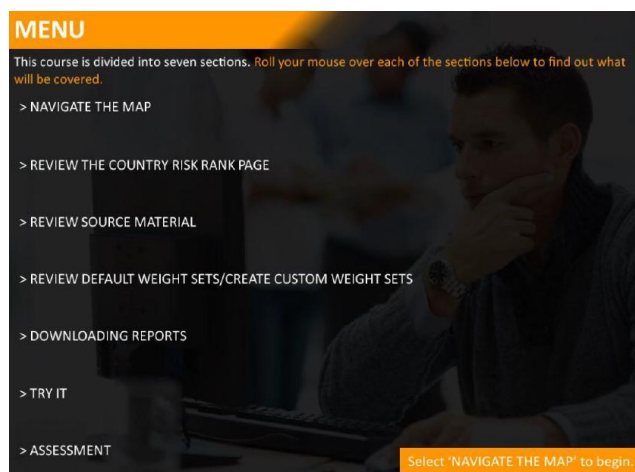
About the e-learning module:

- Offers a fully interactive training session on Country Risk Ranking features
- Launches directly within the product
- Accessible at anytime
- Ideal method for new users to familiarize themselves with the system
- Convenient way for current users to refresh their knowledge of the full capabilities of the system
- Assessment and certificate available upon successful completion

The e-learning module is accessed from the 'Training' option under the 'Support' link situated on the **top right corner**.



The e-learning module menu items:



Step-by-step learning to make the most out of the functions available on the system.

