

# FactSet Exchange DataFeed Snapshot API - Symbol List Data Model

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## Notice

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## Revision History

Effective Date	Version Number	Description	Changes made
05/11/2021	1.01A	Initial version of document	-

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## Document Organization and Audience

This document provides an understanding of the data available through the FactSet Exchange DataFeed Snapshot Service. This document describes the data and is a companion to the FactSet Exchange DataFeed Snapshot API manual, which describe the technology.

- Chapter 1 - Introduces general concepts and terminology
- Chapter 2 - Gives an overview of all the possible field types and encodings
- Chapter 3 - Lists all the fields and their enumerations
- Chapter 4 - Describes the record layouts for various types of securities (i.e., Equity, Index, Option, Future, Corporate Bond, etc.)
- Chapter 5 - Outlines FactSet symbology with examples of common symbols, Exchange Composites, Market and Index movers and Exchange Rollover timing
- Appendix - Contains industry standard enumerations (e.g., character, currency, and exchange codes)

## 1. Introduction

### 1.1 The FactSet Data Service

The FactSet Data Service is a data model standard utilized by the applications. This document includes information on fields, field types, field encodings, and data fields for various types of data.

### 1.2 Terminology

The following terminology is used throughout this documentation:

Terminology	Description
<b>XML</b>	Extensible Markup Language - a defined standard for exchanging information. The information contains markup tags used to describe the data values.
<b>FactSet Data Server</b>	A server which provides permissioned access to FactSet data.
<b>Service</b>	A data source or supplier identified by a string name.
<b>FDS1</b>	FactSet's Production Data Service.
<b>FDS_C</b>	FactSet's Canned Data <sup>1</sup> Service. Recorded previous trading day's data is replayed, used for testing.
<b>FDS_FUND</b>	FactSet's Fundamental Data Service. Used for End of Day data.
<b>Consumer</b>	Any application that uses this API.
<b>FID</b>	Field Identifier - an integer identifier that describes the encoding and business meaning of a field value.
<b>Opaque Data</b>	Data without a defined interpretation, which is simply a pointer and size to the data.
<b>Field/Value Pairs</b>	A self-describing message format used in API responses. Each pair contains an FID and some opaque data. FID defines the type and meaning of the data.
<b>Iso-8859-1</b>	A standard character encoding for the Latin alphabet.
<b>Unicode</b>	An industry standard encoding that defines all the symbols from all the writing systems of the world. Also referred to as Universal Character Set.

<sup>1</sup> Canned data may not be available for all Asset classes or Markets.

## 1.3. FID

### 1.3.1 FID Value Pairs

The FactSet Data Service uses the widely accepted standard of representing data as Field/value pairs. This data structure tags all data elements with an integer identifier, commonly known as an FID (Field identifier).

The value is typically some opaque binary data and its associated size. Every Field/value pair has an agreed upon meaning by the data sources and the consuming applications. This meaning can never be changed once published to the applications. Furthermore, values are rarely null terminated. This allows data values to contain binary data. Applications should never assume null-terminated field values, unless the publishing data source makes this guarantee.

### 1.3.2 Field Identifiers<sup>2</sup>

The current field identifiers are available in two files.

- A standard C++ include file, named `rt_fields.h`, that includes a list of current known field identifiers.
- An XML files, named `rt_fields.xml`, which allow applications to translate FIDs during run time.

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<sup>2</sup> This is only applicable to the Streaming DataFeed toolkit

## 2. Field Encodings and Types

The field values can contain arbitrary data (i.e. the data is opaque) therefore for an application using the data must understand the underlying encoding and type. This meta-information is implicitly based on the field identifier and the information can never be changed.

### 2.1 Field Encodings

The following encodings are supported by this specification:

Encoding ID	Encoding Name	Description
0	Reserved	Not Used
1	iso-8859-1	The data is encoding using the Latin-1 standard encoding.

FactSet Data Service uses a single encoding (iso-8859-1). All fields are represented via the following encoding, including integers and floating-point numbers.

#### 2.1.1 Field Types

All fields are encoded using iso-8859-1 characters. Therefore, integer and price fields are defined as a standard representation. The following conventions are used to describe these formats:

- [ ] anything inside a bracket is optional
- X capitol letter 'X' is any iso-8859-1 character
- D capitol letter 'D' is any digit 0-9
- Y, M, D, H, S, s also signifies any digit 0-9
- \* Indicates that the previous character can repeat 0 or more times

The following types are supported by this specification:

Type	Name	Size	Format	Examples
0	<b>Reserved</b>	N/A	N/A	N/A
1	<b>Character</b>	1	X	A % 4
2	<b>String</b>	0-255	X*	Apple IBM-USA %14YY
3	<b>Integer</b>	0-24	[±]D*	0 12 -1345 +100
4	<b>Price</b>	0-24	[±]D*[.D*]	12 -1345.44 +100.
5	<b>Decimal</b>	0-24	[±]D*[.D*]	12 -1345.44 +100.
6	<b>Reserved</b>	N/A	N/A	N/A
7	<b>Integer Enumeration</b>	0-8	D*	0 1 13000
8	<b>Date</b>	8	YYYYMMDD {Year}{Month}{Date}	19700616 - June 16th, 1970 20200101 - January 1st, 2020
9	<b>Time</b>	6 or 9	HHMMSS [sss] {Hour}{Minute}{Secs} [optional milliseconds]	093014 – 09:30:14.000 A.M. 150102 – 03:01:02.000 P.M. 030000942 – 03:00:00.942 A.M.
10	<b>Integer64</b>	0-128	[±]D*	0 12 -1345 +100

### 3. Field List and Enumerations

#### 3.1 Field List

This table contains Field Identifiers (FIDs) and their descriptions are sorted by Field Identifier. FID is the primary key and Field Names are secondary keys. Both can be used to filter responses.

Refer to [Chapter 2](#) for definitions of the field encoding and types.

##### 3.1.1 Intraday fields

The following fields are supported in the API when using the FDS1 or FDS\_C service.

Refer to [Chapter 4](#) for Exchange specific fields.

FID	Field Name	Description
4	PRODUCT	Indicates product associated with the instrument. Product codes serve an entitlement function. An instrument is associated with one product code.
12	ISIN	ISIN.
17	ISO_CODE	Three or four-character FDS Exchange Code indicating the source of the data. See Exchange Code table for more detail.
20	EXCHANGE	Numeric code indicating the source of the data.
25	LAST_TICK	Indicates the tick (trade) direction of the last trade.
31	LAST_VOL	The number of executed shares of the last trade.
33	LAST_EXCH	The exchange code of the participating exchange that disseminated the last price.
38	QUOTE_CONDITION	Field displays condition code associated with the quotation.
50	LAST_PRICE	Represents the official price of an instrument as derived from exchange trading rules or a representative price for non-exchange traded instruments. This reflects the value of a financial instruments for purposes of portfolio contribution and value
51	CONTRACT_SIZE	For equity options the number of shares that can be exchanged for each option contract exercised. For index futures contracts indicates the value of an index point. For commodity futures contracts the quantity of the product delivered for a single contract. Field is updated once per day.
62	PRICE_CURRENCY	The three-character ISO code indicating the trading currency of an issue as determined by the exchange/vendor feed.

FID	Field Name	Description
76	PAYMENT_DATE	This field denotes the date on which dividends interest payments or distributions will be distributed to the Nasdaq Financial Network instruments shareholders of record.
77	RECORD_DATE	Denotes the date on which shareholders must hold fund shares to receive dividend interest or distributions. Populated for US mutual funds on the Nasdaq Financial Network.
79	AVERAGE_MATURITY	This field indicates the average time to maturity (stated in days) of the securities held by the fund.
82	FUND_TYPE	This field indicates the level of participation of a US mutual fund on the Nasdaq Financial Network. The level of participation is based on minimum eligibility requirements established by MFQS. See Mutual Fund Type table for values.
87	FUND_CODE	This field indicates the general investment strategy of a US mutual fund on the Nasdaq Financial Network. Please note that this field is impacted by the MFQS field name / value standardization effort. Field updates once per day.
89	ORDER_CODE	Code to identify an order on the Order Book. Level 2 field.
105	HIGH_VOL	Volume of the trade setting the high intraday price. Only used for FINRA TRACE feed.
107	HIGH	Indicates the highest intraday price for eligible trades on a given trading day during continuous trading. Prior to market open, the field will display zero. If no eligible trades occurred on a given trading day, the field will display zero.
128	BID_ORDER_COUNT	Total number of orders on the buy side of the order book. Available for London only. Used for Level 2 displays.
129	ASK_ORDER_COUNT	Total number of orders on the sell side of the order book. Available for London only. Used for Level 2 displays.
132	CVOL	Cumulative Volume. The accumulated trade volume for all trade's eligible ineligible and unofficial on a given trading day. The cumulative volume is expressed in units of one and is the raw number of trades during the trading day.
135	MID_TIME	Time (in milliseconds and local exchange time) of mid-price update.
136	MID_DATE	Local exchange date of last mid-price update. Fields update with the first mid-price of the day.

FID	Field Name	Description
147	TOTAL_CAP_GAIN	Sum of capital gain distributions and accrued interest on the last ex-date.
148	FOOTNOTE	Footnotes sent by the Nasdaq Financial Network feed for US mutual funds indicating additional information. See Mutual Fund Footnote table.
155	OPEN_VOLUME	Number of shares executed on the first eligible trade.
158	OPEN	Indicates the first eligible trade of the day during trading hours. It is set by exchange rules and can be a traded price auction price or an alternative price display.
174	TRADE_CONDITION	Code to indicate conditions information status of a given trade. There can be multiple conditions per trade. Application translates to an alpha code. Trade conditions are based on exchange rules conventions and processing.
189	CONTRACT_HIGH	Highest price of derivatives contract over life of the contract.
208	PREV_CLOSE	Previous value of the last price on the last day a given security traded. This price can be either a traded price or a price a given exchange deems official. The closing price is adjusted for dividends on the ex-date.
209	CONTRACT_LOW	Lowest price of derivatives contract over life of the contract.
239	STRIKE_PRICE	The price at which a specific derivative contract can be exercised. Field is updated once per day.
259	OFF_HOUR_CVOL	Aggregated volume of trades occurring during off hour trading sessions. Field update in real time.
267	TRADE_COUNT	Number of trades during the trading day. All trades -- eligible or ineligible -- are included in the calculation.
269	BLOCK_TRADE_COUNT	Indicates the number of all trades deemed by either exchange rule or market convention as a block trade. Used in conjunction with Block Trade Volume.
271	BLOCK_CVOL	Cumulative volume of all trades deemed by either exchange rule or market convention as a block trade. Not all exchanges have definitions of block trades. If populated Block Money Flow fields will also be populated.
277	SHORT_SALE_INDICATOR	Indicates a restriction has been placed on short sales of a given instrument.

FID	Field Name	Description
278	MID	Average of last bid and offer. Not available for US stocks. Field updates in real time.
279	ANNUALIZED_SEVEN_DAY_YIELD	Effective Annualized 7-Day Yield for US money market funds. This field indicates the effective yield for a money market fund. In calculating the effective annualized yield most money markets assume that any income earned is reinvested.
280	EST_LONG_TERM_RETURN	Estimated return (yield) over the life of the portfolio of a UIT or other instruments on the Nasdaq Financial Network.
281	REDEMPTION_NAV	This field denotes the price that an investor would receive if he were to redeem units with the MFQS instruments issuer or distributor.
283	WRAP_PRICE	This field denotes the price that an investor would pay to purchase units if is held in an account that is managed by a financial representative for a fee. For US mutual funds on the Nasdaq Financial Network.
296	BID_CLOSE_VOL	Size (number of shares) of quote associated with the previous closing bid price. For US issue size adjusted by lot size. Other exchanges actual size of quote. Field updates once per day at regional reset.
297	ASK_CLOSE_VOL	Size (number of shares) of quote associated with the previous closing offer price. For US issue size adjusted by lot size. Other exchanges actual size of quote. Field updates once per day at regional reset.
298	OFFICIAL_BID_CLOSE_VOL	Size (number of shares) of quote associated with the last bid price. For US issues size adjusted by lot size. Other exchanges actual size of quote. Field updates once per day at close. During the trading day the field reflects a zero value.
299	OFFICIAL_ASK_CLOSE_VOL	Size (number of shares) of quote associated with the last offer price. For US issue size adjusted by lot size. Other exchanges actual size of quote. Field updates once per day at close. During the trading day the field reflects a zero value.
305	LOW_VOL	Volume of the trade setting the low intraday price. Only used for FINRA TRACE feed.
307	LOW	Indicates the lowest intraday price for eligible trades on a given trading day during continuous trading. Prior to market open, the field will display zero. If no eligible trades occurred on a given trading day, the field will display zero.

FID	Field Name	Description
341	TURNOVER	Real time trade value of all trades. Calculated as the sum of trade prices multiplied by number of shares traded over the trading day. In thousands.
342	MID_NET_CHANGE	Net change (actual value) of mid-price from previous closing mid-price.
343	BID_POINTS	The number of basis points added to or subtracted from the current bid spot rate to determine the forward rate. When points are added to the spot rate there is a forward point premium; when points are subtracted from the spot rate there is a points discount.
383	LAST_TIME	Time (in milliseconds and in local time of exchange) of the last price update.
384	LAST_DATE	Date (in local exchange time) of last price update (date of last eligible activity). Field updates with first eligible update of the day.
385	BID_TIME	Time (in milliseconds and in local time of exchange) of the last bid price.
386	BID_DATE	Local exchange date of last bid price. Field updates once per day with first bid price.
387	ASK_TIME	Time (in milliseconds and local time) of the last offer price.
388	ASK_DATE	Local exchange date of last offer price. Field updates once per day with first offer price.
389	GMT_OFFSET	Indicates the difference (in minutes) of the local time of an exchange/source to GMT.
390	DAYS_TO_EXPIRATION	Number of days to expiration for a derivative.
391	DAYS_TO_EXPIRATION_DISP	Number of days to expiration for a derivative.
398	MID_HIGH	Highest intraday mid-price.
399	MID_LOW	Lowest intraday mid-price.
427	ORDER_LOT_SIZE	The increment size of an order entered by a participant. Orders may be entered only in multiples of the order lot size for a particular tradable instrument/currency.
428	EX_MARKER_START_DATE	Indicates the date on which a particular Ex-Marker was is valid of a given security. Currently in use for London only.
429	EX_MARKER_END_DATE	Indicates the date on which a particular Ex-Marker was is no longer valid of a given security. Currently in use for London only.

FID	Field Name	Description
448	OFFICIAL_BID_CLOSE	The current trading day's last bid price. If an exchange publishes an official closing bid price, then the field will populate with the exchange published value. Field is not populated until exchange is closed. Only securities quoting on current trading day will have fields populated. Field populates once per day at close. During the trading day field reflects a zero value.
465	UNCROSSING_PRICE	Auction Price. Known on the LSE as "uncrossing price".
466	UNCROSSING_VOL	Volume of the auction. Field will display indicative auction volumes where the exchange disseminates.
476	OFFICIAL_ASK_CLOSE	The current trading day's last offer price. If an exchange publishes an official closing offer price, then the field will populate with the exchange published value. Field is not populated until exchange is closed. Only securities quoting on current trading day will have fields populated. Field populates once per day at close. During the trading day field reflects a zero value.
495	BUY_IMBALANCE	Indicates imbalance on buy orders at the open or close for NYSE stocks. Imbalances from other exchanges can populate this field.
496	SELL_IMBALANCE	Indicates imbalance on sell orders at the open or close for NYSE stocks. Imbalances from other exchanges can populate this field.
505	BID_VOL	Current size (number of shares) of bid price. For US issues size adjusted by lot size. Other exchanges actual size of quote.
506	BID_EXCH	The exchange code of the participating exchange that disseminated the last bid price.
509	BID	Last bid price. An offer made by an investor trader or dealer to buy a security. The bid will stipulate both the price at which the buyer is willing to purchase the security and the quantity to be purchased.
518	BID_TICK	Direction of last bid price.
526	OFFICIAL_CLOSE	Indicates the official closing price on a given exchange. Can be a traded price, an auction price, a calculated price, or any price deemed and distributed by the exchange as the closing price. It only populates for exchanges where the exchange distributes an official price. The field only populates for those instruments that traded on a given day. See the Global Pricing table for information on exchange-specific practices. Field updates once per day at close. During the trading day the field will reflect a zero value.

FID	Field Name	Description
528	OFFBOOK_CUM_VOL	The aggregated number of shares traded off book trades on a given exchange. Methodology is specific to an exchange. Off book trades are trades executed away from the order book and are usually negotiated trades with specific terms and/or block transactions.
530	VENUE	Field indicates the venue on which an instrument has traded. On US ADF it is the MIC Code of the TRF; in Europe under MIFID II it indicates the segment MIC; for other exchanges it indicates the trading platform.
531	EX_DATE_STATUS	Indicates the status of a security's corporate action. Potential values: XS =ex-Split; XD = ex-Dividend. Corporate actions that are realized on the ex-date are capitalized codes. For the London Stock Exchange upcoming corporation actions are indicated by lower case codes starting on the corporate action's record date. On the ex-date the code will be capitalized. .
535	MID_CLOSE	Last mid-price at close.
537	SPREAD_10Y	Treasury spread to associated 10-Year benchmark.
538	SPREAD_5Y	Treasury spread to associated 5-Year benchmark.
540	GROSS_BASIS_ASK	The basis is the difference between the price of a cash market asset and its price as implied in the futures markets. Based on offer price. Field updates in real time.
541	ASK_YIELD	Yield calculated on last ask price.
542	AUCTION_DATE	Date of bond auction.
544	CPI_BASE	Consumer Price Index (CPI) used in conjunction with US TIP securities. .
546	BENCHMARK_ID	Identifier (CUSIP ISIN) of benchmark associated with a given bond. Benchmark bond provided by source. Used on CEP feed.
548	GROSS_BASIS_BID	The basis is the difference between the price of a cash market asset and its price as implied in the futures markets. Based on bid price.
550	BID_YIELD	Yield based on last bid price.
567	ASK_DECIMAL	Offer price of a US Treasury bond in decimals. (Field is illogically named.)
568	BID_DECIMAL	Bid price of a US Treasury bond in decimals. (Field is illogically named.)
571	MID_YIELD	Yield based on last mid price.

FID	Field Name	Description
572	HIGH_BID	Highest intraday bid price for the current trading day for a FX rate.
573	HIGH_YIELD	Highest intraday yield.
574	ISSUE_DATE	The date on which a security is issued. Field is updated once per day.
579	MODIFIED_DURATION	Modified duration is a formula that expresses the measurable change in the value of a security in response to a change in interest rates. Calculated as: Where: n = number of coupon periods per year. YTM = the bond's yield to maturity.
589	ODD_COUPON_DATE	Some bonds have a first or last coupon payment that differs from the standard coupon amount. The amount paid on these coupon payment dates may be either greater than or less than the standard coupon.
605	ASK_VOL	Current size (number of shares) of offer price. For US issues size adjusted by lot size. Other exchanges actual size of quote.
606	ASK_EXCH	The exchange code of the participating exchange that disseminated the last offer price.
609	ASK	Last ask price. The price a seller is willing to accept for a security. Also known as the offer price. If the security did not quote, the field will appear as 0. For US Funds: This field reflects the price at which a MFQS instruments shares can be purchased from the issuer or distributor. The offer price includes the current net asset value per share plus any sales charges.
626	YIELD_TO_MATURITY	Yield-to-maturity.
629	NORMAL_MARKET_SIZE	Normal Market Size will now become the MiFID defined threshold that is used on an EU wide basis. NMS will not be controlled by the Exchange and will be set at an EU level.
630	STANDARD_MARKET_SIZE	Standard Market Size is the MiFID average order size threshold for firms conducting in-house business (internalization). Order sizes above the SMS do not need the offer prices to be published. SMS will not be controlled by the Exchange but will be set at an EU level.
631	EXCHANGE_MARKET_SIZE	Instrument level rule used in conjunction with a multiplier to determine the maximum and minimum order sizes. Can be used in conjunction with Average Daily Turnover. The Exchange Market Size (EMS) is set to show the minimum size a market maker must

FID	Field Name	Description
		quote in an individual security for all executable and non-executable quotes.
632	SETTLEMENT_INDICATOR	Indicates whether a future has settled for the day. Values are: 1 - Settled; 0 - No Settlement.
633	PERIOD	Indicates trading phase of the current trading day.
635	AUTO_TRADE_CVOL	Daily number of trades calculated on all automated matched trades. Automated trades are considered on-order book trades that execute through automatic matching.
636	AUTO_TRADE_COUNT	Daily cumulative volume calculated on all automated trades. Automated trades are considered on-order book trades that execute through automatic matching.
640	TOTAL_BUY_VOL	Total volume of buy orders currently on the order book. Available for London Only. Used for Level 2 displays.
641	TOTAL_SELL_VOL	Total volume of sell orders currently on the order book. Available for London Only. Used for Level 2 displays. Fields updates in real time.
642	BUY_PERCENTAGE	Percentage of Buy orders on the order book. Calculated by dividing the volume of buy orders on the order book by the total volume of buy and sell orders and multiplying by 100. The buy percentage is calculated for specific market segments on the LSE.
643	SELL_PERCENTAGE	Percentage of sell orders on the order book. Calculated by dividing the volume of sell orders on the order book by the total volume of buy and sell orders. The sell percentage is calculated for specific market segments on the LSE.
648	BID_CLOSE	Last bid price from the last day a given market was open. Methodologies can vary by exchange. Field updates once per day at regional reset.
649	ASK_CLOSE	Last ask price from the last day a given market was open. Methodologies can vary by exchange. Field updates once per day at regional reset.
650	MARKET_SEGMENT	Refers to a major listing division of an exchange - where like instruments are grouped - and denotes a unique listing for security identification. Where possible market segment will be identified with the non-operating MIC code. If not, possible codes are either drawn from exchange or created by FDS.
651	MARKET_SECTOR	Refers to a minor listing division of a market segment.

FID	Field Name	Description
653	ACCRUED_INTEREST	This field denotes the interest accrued for a US mutual fund on the Nasdaq Financial Network since the last interest payment was made to investors.
654	ASSETS_PRICE	This field indicates the total net assets in actual dollars for a money market fund from the Nasdaq Financial Network. Field updates once per week on Wednesday.
655	CAPITAL_DISTRIBUTION	Total cash dividend or total interest distribution being reported for instrument on the Nasdaq Financial Network. Firms may report the breakdown of cash dividends / interest distribution in the fields that follow.
656	CURRENT_YIELD	For bonds this represents the current yield of a bond. Not all exchanges have coverage of the field. For Funds this field is the current yield of UIT consisting of debt securities. Field updates in real time for bonds, once per day for UIT.
658	INCOME_DISTRIBUTION	Total Cash Distribution. This field reflects the total cash dividend or total interest distribution being reported for US mutual fund on the Nasdaq Financial Network. Firms may report the breakdown of cash dividends / interest distribution in the fields that follow.
659	LONG_CAP_GAIN	This field indicates the portion of the total capital gain for a US mutual fund on the Nasdaq Financial Network that is taxed to the shareholder at the long-term capital gains rate.
660	MARKET_PRICE	This field represents the closing price from the primary market for a US closed end fund on the Nasdaq Financial Network.
661	NAV	This field indicates the net asset value for a US mutual fund on the Nasdaq Financial Network.
662	NET_CHANGE	Value of change between last price and the previous closing price.
663	OTHER_CAP_GAIN	Value of capital gains not otherwise classified for US mutual funds from the Nasdaq Financial Network feed.
664	PAR_VALUE_PER_UNIT	Represents the principal amount of the underlying bonds per unit.
667	SHORT_CAP_GAIN	This field indicates the portion of the total capital gain for US mutual funds on the Nasdaq Financial Network that is taxed to the shareholder at the short-term capital gains rate.
668	UNALLOC_DISTR_PRICE	The amount of unassigned term gains being reported for US mutual funds on the Nasdaq Financial Network.

FID	Field Name	Description
671	RETURN_1D	One day compounded total return for mutual funds. Includes cash and capital distributions. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
672	RETURN_YTD	Year-to-date Return for US mutual funds. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
673	RETURN_1M	One month compounded total return for mutual funds. Includes cash and capital distributions. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
674	RETURN_3M	Three-Month Return for US mutual funds. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
675	RETURN_12M	Twelve-Month Return for US mutual funds. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
676	RETURN_MTD	Compounded total return over the month to date. Includes cash and capital distributions. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
677	RETURN_QTD	Quarter-to-Date Total Return for US mutual funds. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
678	RETURN_WTD	Week-To-Date Return for US mutual funds. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
679	NAV_PREMIUM_DISCOUNT	Indicates the NAV premium or discount of a US closed end fund.
689	MONEY_FLOW_DOWN	Calculated on a downtick or zero down tick (see CHANGE_INDICATOR) for eligible trades. Not corrected for cancels or corrections.
690	MONEY_FLOW_UP	Calculated on an uptick or zero up tick (see CHANGE_INDICATOR) for eligible trades. Not corrected for cancels or corrections.
691	BLOCK_MONEY_FLOW_DOWN	Money Flow (see Money Flow Down field) calculated on a downtick or zero down tick (see CHANGE_INDICATOR) for trades deemed to be block trades by exchange rule or market convention. This field is only used in conjunction with the Block Volume and Block Quantity.

FID	Field Name	Description
692	BLOCK_MONEY_FLOW_UP	Money Flow (see Money Flow Up field) calculated on an uptick or zero up tick (see CHANGE_INDICATOR) for trades deemed to be block trades by exchange rule or market convention. This field is only used in conjunction with the Block Volume and Block Quantity.
703	COMMISSION	This field indicates if the bond price from the FINRA TRACE DataFeed is inclusive of dealer commission. Associated values are Y/N.
704	SPECIAL_PRICE_INDICATOR	Indicates a special trade condition impacted the trade or the transaction is a specified trade. Used for US Fixed Income instruments.
706	ASK_POINTS	The number of basis points added to or subtracted from the current offer spot rate to determine the forward rate. When points are added to the spot rate there is a forward point premium; when points are subtracted from the spot rate there is a points discount.
709	AVG_30DAY_VOL	Average cumulative volume over last 30 trading days.
711	OPEN_INTEREST	Open interest is the total number of open or outstanding (not closed or delivered) options and/or futures contracts that exist on a given day.
712	EX_DATE	Last ex-date. Used for US mutual funds only.
713	EXPIRATION_DATE	For Derivatives: Expiry Date. For Fixed Income: Maturity Date.
719	AVG_5DAY_VOL	Average cumulative volume over last 5 trading days.
746	TOTAL_RETURN_3M	Three-Month Total Return for US mutual funds. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
747	TOTAL_RETURN_52W	52-Week Total Return for US mutual funds. Field updates once per day with NAV and distribution update from the Nasdaq Financial Network.
764	DOLLAR_CHANGE	Net dollar change. Value of change between last price and the previous closing price.
766	CLOSE_2	End price in closing price range. Used for pit session from US futures. Pits have been mostly shutdown and field has limited use.
768	LOW_52WEEK	Lowest intraday price the security traded at in the last 52 weeks. The starting date is determined by subtracting one year from the current day.

FID	Field Name	Description
769	OFF_HOUR_PRICE	Last price in off hours trading. Off hours trades are deemed not eligible to update the last price.
771	OPEN_2	End price in opening price range. Used for pit session from US futures. Pits have been mostly shutdown and field has limited use.
772	RESUME	First price in session resume price range. Used for pit session from US futures. Pits have been mostly shutdown and limited use.
773	RESUME_2	End price in session resume price range. Used for pit session from US futures. Pits have been mostly shutdown and limited use.
775	PREV_SETTLE	Used for Futures: Price of previous settlement.
776	SPECIAL_PRICE	Field displays a significant alternative price for a given instrument. Defined uniquely for each exchange.
780	VWAP	Real time Volume-Weighted Average Price (VWAP). Calculated as price multiplied by number of shares traded divided by the total shares traded for the day. Displays either exchange provided or FDS-calculated VWAP. Not all trades are included in VWAP definition.
781	SETTLEMENT_TODAY	The pit session settlement price for electronic and composite futures identifiers that are still trading. Requires FactSet 2011.5 or higher.
786	TOTAL_PUT_CVOL	The total amount of put option contracts (all strike prices and all expiration dates) traded.
787	CALL_VOLUME	The total amount of call option contracts (all strike prices and all expiration dates) traded.
788	OPEN_INTEREST_PUT	All put option contracts (all strike prices and expiration dates) outstanding for a particular security. .
789	OPEN_INTEREST_CALL	All call option contracts (all strike prices and expiration dates) outstanding for a particular security. .
790	PUT_CALL_RATIO_OPEN_INTEREST	Ratio of Puts to Calls based on Open Interest.
791	PUT_CALL_RATIO_VOLUME	Ratio of Puts to Calls based on volume.
793	SETTLEMENT_DATE	Date of the last settlement price.
798	CLOSE_YIELD	Last yield for a bond from the last day a given market was open. Methodologies can vary by exchange. Field updates once per day at regional reset.
799	LOW_YIELD	Lowest intraday yield.

FID	Field Name	Description
805	PREV_SETTLE_DATE	Used for Futures: Date of previous settlement.
815	SETTLEMENT	For Derivatives: The settlement (closing price) at the end of a trading day. This price includes all trading sessions. The following day's dollar and percent change figures are calculated from the latest settlement price.
816	PERCENT_CHANGE	Percent change from previous closing price to last price update.
892	PREV_CLOSE_UNADJ	Previous value of the last price on the last day a given security traded. This price can be either a traded price or a price a given exchange deems official. The unadjusted closing price is not adjusted for dividends on the ex-date.
896	PREMKT_NET_CHANGE	Net change in pre-market session. Calculated as Last Price from main trading session to latest pre-market price. For US stocks only.
897	PREMKT_PERCENT_CHANGE	Percent change in pre-market session. Calculated as last price from main trading session to latest pre-market price. For US stocks only.
924	REPORTING_SIDE	Indicates which side of the trade (B-Buy or S-Sell) reported the bond sale.
925	PREMKT_BLOCK_CVOL	Type of quote available in the market
950	PREMKT_TURNOVER	Turnover of trades executed in pre-market session. For US stocks only.
955	POSTMKT_TURNOVER	Turnover of trades executed in post-market session. For US stocks only.
1022	UNDERLYING_ID	Identifier of the underlying instrument.
1045	HIGH_TIME	Time (in milliseconds and local exchange time) of the highest intraday price.
1047	OPEN_TIME	Time (in milliseconds and local exchange time) of the first eligible trade of day.
1048	LOW_TIME	Time (in milliseconds and local exchange time) of the lowest intraday price.
1049	PREV_CLOSE_TIME	Local Exchange Time (in milliseconds) of previous day's (or most recent) closing price. Field updates once per day at regional reset.
1051	PREV_CLOSE_DATE	Date (in local exchange time) of last closing price. Field updates once per day at regional reset.

FID	Field Name	Description
1061	BID_CLOSE_TIME	Local Exchange Time (in milliseconds) of previous day's (or most recent) closing bid price. Field updates once per day at regional reset.
1062	BID_CLOSE_DATE	Date (in local exchange time) of previous closing bid price. Field updates once per day at regional reset.
1063	ASK_CLOSE_TIME	Local Exchange Time (in milliseconds) of previous day's (or most recent) closing ask price. Field updates once per day at regional reset.
1064	ASK_CLOSE_DATE	Date (in local exchange time) of the previous closing offer price. Field updates once per day at regional reset.
1065	OFFICIAL_CLOSE_TIME	Time (in milliseconds and in local exchange time) of the current trading day's official closing price. Field updates once per day at close. During the trading day the field reflects a zero value.
1066	OFFICIAL_CLOSE_DATE	Local exchange date of the official closing price. Field updates with the official closing price.
1073	TIME	Time (in milliseconds and local exchange time) of last update from an exchange or vendor. Update can be a price or non-price.
1074	DATE	Local exchange/vendor date of last update from an exchange or vendor (price or non-price).
1075	PREMKT_TIME	Time (in milliseconds and in local time of exchange) of last pre-market price update. For US stocks only.
1076	POSTMKT_TIME	Time (in milliseconds and in local time of exchange) of last post-market price update. For US stocks only.
1159	OPEN_DATE	Local exchange date of the open price; the first eligible trade of the day. Field updates with first eligible trade of the day.
1160	SETTLEMENT_TIME	Time (in local exchange time) of the last settlement update.
1162	SETTLEMENT_DATE_TODAY	Local exchange date associated with today's settlement field. Field updates with new settlement.
1172	PREV_CLOSE_2	Closing price from 2 days prior to current trading day (T-2).
1176	PREV_CLOSE_UNADJ_2	Unadjusted Closing price from 2 days prior to current trading day (T-2).
1180	LAST_DECIMAL	Last price of a US Treasury bond in decimals. (Field is illogically named.)

FID	Field Name	Description
1218	SPOT_PRICE_ASK	Underlying Offer Price for Forward FX Rate.
1358	CROSS_TRADE_VOLUME	Cumulative volume of transactions where an investment firm has brought together clients orders with the purchase and the sale conducted as one transaction and involving the same volume and price.
1359	DARK_TRADE_VOLUME	Total volume of trades on dark pools or dark order books where pre-trade transparency (quotes) are not displayed prior to execution. Consult Volume Table for exchange specific information.
1363	VWAP_10B_18	Real-time VWAP ((Price * Volume) / Total Volume)) during the time defined by SEC Rule 10b-18. For U.S. securities only. SEC Rule 10b-18 defines VWAP trade inclusions and exclusions.
1367	VWAP_10B_18_CVOL	Volume used in 10b-18 VWAP calculation.
1369	BENCHMARK_YIELD	Mid-point yield of benchmark bond. Determined by feed. Benchmark bond and calculation provided by source. Used on CEP feed.
1373	BENCHMARK_YIELD_BID	Yield of benchmark bond based on bid price. Benchmark bond and calculation provided by source. Used on CEP feed.
1377	BENCHMARK_YIELD_ASK	Yield of benchmark bond based on offer price. Benchmark bond and calculation provided by source. Used on CEP feed.
1381	BENCHMARK_SPREAD	Difference between the yield on a given bond and the midpoint yield of the associated benchmark. Benchmark bond and calculation provided by source. Used on CEP feed.
1385	BENCHMARK_SPREAD_BID	Difference between the yield on a given bond and the yield based on the bid price of the associated benchmark. Benchmark bond and calculation provided by source. Used on CEP feed.
1389	BENCHMARK_SPREAD_ASK	Difference between the yield on a given bond and the yield based on the ask price of the associated benchmark. Benchmark bond and calculation provided by source. Used on CEP feed.
1394	TRADED_YIELD	Yield on a bond associated with last traded price.
1601	MIC_CODE_SEG	Non-Operating Segment Market Identifier Code (MIC) from ISO 10383. Identifies trading venue for European issues per MiFID II regulations. One security can trade on multiple venues.
1604	TRANSACTION_ID_CODE	Alphanumerical code assigned by trading venues (pursuant to Article 12 of Regulation (EU))

FID	Field Name	Description
1605	PUBLICATION_VENUE	For MiFID-eligible trades code used to identify the trading venue or APA publishing the transaction.
1606	PUBLICATION_TIME	For MiFID reportable trades date and time when the transaction was published by a trading venue or APA.
1609	EXECUTION_TIME	MiFID II field representing the transaction time of a trade. Microseconds since epoch corresponding to the UTC time of execution.
1610	MMT_MARKET_MECHANISM	Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1. See Trade Conditions Documentation Market Model Typology.
1611	MMT_TRADING_MODE	Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2. See Trade Conditions Documentation Market Model Typology.
1612	MMT_TRANSACTION_TYPE	Defines the type of transaction under which the trade was executed following MMT Level 3. See Trade Conditions Documentation Market Model Typology.
1613	MMT_PUBLICATION_MODE	Defines the publication mode or post-trade deferral reason following MMT level 4.1. See Trade Conditions Documentation Market Model Typology.
1614	MMT_DUPLICATIVE_INDICATOR	Defines the duplicative indicator following MMT level 5. See Trade Conditions Documentation Market Model Typology.
1621	ISO_COUNTRY_EXCHANGE	Country in which an exchange is domiciled. Three Letter Country Code from ISO-3166.
1725	LISTING_SYMBOL	This field indicates the exchange ticker for US closed end funds on the Nasdaq Financial Network from the primary listing market (if available).
1789	ANNUAL_DIVIDEND	Indicates the cumulative value of dividends
1852	PREMKT_BLOCK_NUM	For US stocks only. Number of block trades (10
1860	POSTMKT_VOL	Volume executed of last post-market session trade. For US stocks only.
1864	POSTMKT_CVOL	Aggregated volume of trades executed in post-market session. For US stocks only.
1881	POSTMKT_NET_CHANGE	Net change in post-market session. Calculated as Last Price from main trading session to latest post-market price. For US stocks only.

FID	Field Name	Description
1882	POSTMKT_PERCENT_CHANGE	Percent change in post-market session. Calculated as last price from main trading session to latest post-market price. For US stocks only.
1896	FINANCIAL_STATUS	Indicates the regulatory status of a security trading on US security markets. The code indicates whether a listed stock has submitted its regulatory filings on a timely basis continuing to meet listing standards and/or filed for bankruptcy. See Financial Status table. Field also indicates if LSE security is in a Bid Situation.
2029	POSTMKT_PRICE	Last eligible trade price in post-market session. For US stocks only. Form T and Sold Out of Sequence - Extended Hours are only trades eligible to set the post-market price field.
2064	POSTMKT_TRADE_QUANTITY	Number of trades executed in post-market session. For US stocks only.
2082	TRUE_ISO_CODE	Displays the underlying exchange for traded prices in the CEP feed.
2415	POSTMKT_BLOCK_NUM	Volume of block trades
2800	SECURITY_STATUS	Indicates the trading status of a given security. Possible values are: 0 - Actively trading (no restrictions); 2 - Regulatory Halt; 3 - Trade Resumption; 20 - Market Closed; 25 - Inactive Security.
3007	PRICING_METHOD	Determines the type of price shown for LSE markets. Values are last mid and unknown. .
10050	DIVIDEND_ADJ_FACTOR	This field indicates if the Daily Dividend Adjustment Factor was fattened to reflect weekend
10052	SUBSIDIZED_SEVEN_DAY_YIELD	For US money market funds, the subsidized yield (also known as simple yield) reflects the yield calculation with expense limitation currently in effect.
10055	DIVIDEND_FACTOR	This field indicates the dividend factor for a MFQS instrument that declares a daily dividend. Please refer to the Daily Dividend Adjustment Indicator to determine if the MFQS pricing agent made adjustments for weekends and holidays.
14000	MARKET_MAKER_ID	Identifier of the market maker for markets where participants are recognized.

### 3.1.2 End of Day fields

The following fields are available in the FDS\_FUND service:

FID	Field Name	Description
8	DESCRIPTION	Description
722	FACTSET_INDUSTY	FactSet Industry Classification
723	FACTSET_SECTOR	FactSet Sector Classification
724	HOMEPAGE	Company Homepage
767	HIGH_52WEEK	52 Week High Price
768	LOW_52WEEK	52 Week Low Price
1220	HIGH_52WEEK_DATE	52 Week High Price Date
1295	LOW_52WEEK_DATE	52 Week Low Price Date

### 3.2 Field Enumerations

Below table defines the enumerated fields from the field list table, sorted by FIDs. The numerical values in the table column are references to the corresponding enumerated values:

FID	Field Name	Table	Description
20	EXCHANGE	5	Exchange ISO-Code
25	LAST_TICK	2	Official last tick
33	LAST_EXCH	5	Official last traded exchange
38	QUOTE_CONDITION	1	Current Quote Condition
174	TRADE_CONDITION	7	Current Trade Conditions
506	BID_EXCH	5	Exchange of the current bid price
518	BID_TICK	5	Current bid tick direction
606	ASK_EXCH	5	Exchange of the current ask price
13129	SECURITY_TYPE	3	Security Type
1414	HALT_INFO	7	Halt Status
2042	FINANCIAL_STATUS	10	Financial Status
2800	SECURITY_STATUS	4	Security Status or Halt Indicator

**3.2.1 Table 1: Quote Conditions**

Value	Description
0	No Condition Available for Quote
1	Manual Ask Auto Bid
2	Manual Bid Auto Ask
3	Closing
4	Trading Range Indication
5	Manual Bid and Offer
6	Non-Firm Quote
7	Opening Quote
8	Custom Basket Cross
9	Real Time
10	Indicative
11	Periodic Indicative
12	Periodic Indicative DPP
13	Fast Trading
14	Order Imbalance
15	Inside Closed
16	Inside Open
17	One Sided Quote
18	Order Influx
19	No Open No Resume
20	Slow Quote Cond U
21	Slow Quote Cond W
22	Slow Quote Cond E
23	Slow Quote Cond F
24	Market Orders Only
25	Firm Bid Ask
26	Empty

Value	Description
27	Firm One Sided
28	Off Hour
29	Special Bid
30	Special Ask
31	NBBO Closed
32	NBBO Regular Two-Sided Open
33	NBBO Regular One-Sided Open
35	Actual
36	Offer Wanted
37	Bid Wanted
38	Unpriced
39	Halt
40	Executable
41	Unit Trading
42	Buy In
43	Retransmitted Quote
44	Chi-X Trade
45	Market Price
46	Rotation
47	Eligible Auto Ex
48	Bid - Consumer Interest
49	Ask - Consumer Interest
50	Bid Firm
51	Ask Firm
52	Quote - Consumer Interest
53	Market on Opening
54	At Best/Market Order

Value	Description
55	Auction Quote
56	Retail Interest on Bid
57	Retail Interest on Ask
58	Retail Interest Both Sides
59	Bid Non-Executable
60	Ask Non-Executable
61	Bid Ask Non-Executable
62	Bid Limit State
63	Ask Limit State
64	Bid Ask Limit State
65	Bid at Upper - Limit State
66	Ask Above Upper Limit - Non-Executable
67	Bid Below Lower Limit - Non-Executable
68	Ask at Lower - Limit State
69	Systematic Internalizer
70	Bid Eq Up/Ask Eq Low-No Limit State
71	Negotiated Market
72	Next Day Order
73	Odd Lot
74	On Demand Intra-Day Auction
75	Market on Close

Value	Description
76	Request for Quote
77	No Bid
78	No Ask
79	Quote Deletion
80	Non-Binding Quote
81	Binding Quote
111	Provisional Report
112	Morning Kerb Data
113	Afternoon Kerb Data
114	Unofficial Price
115	First AM Ring
116	Second AM Ring
117	First PM Ring
118	Second PM Ring
119	Outside First AM Ring
120	Outside Second AM Ring
121	Interoffice
122	Outside First PM Ring
123	Outside Morning Kerb
124	Outside Afternoon Kerb
125	Outside Second PM Ring
126	Pre-Market Quote
127	Omega Trade

### 3.2.2 Table 2: Tick Direction

Value	Abbreviation	Description
0	-	No Tick
1	↑	Up Tick
2	↓	Down Tick
3	→	Up Unchanged
4	←	Down Unchanged

### 3.2.3 Table 3: Security Type

Value	Description
1	Equity Incl Common, Preferred
2	From SIAC; Used for selected hybrid instruments
3	US Regionally listed securities
4	Generic Open and Closed End Funds
5	Futures Contracts
6	US Unit Investment Trusts - DebtUIT_DEBT
7	OPTION
8	Indices
9	US Money Market Funds
10	US Unit Investment Trusts – Equity
12	Corporate Bonds
13	Government Treasury Bond Prices only (Benchmarks)
14	US OTC "Pink Sheets" (Non-NASDAQ OTC); Trades are reported to FINRA (not Pink Sheets OTC)
15	Global Market Statistics (Advancers, Decliners, Exchange Volume, etc.)
16	Global Market Movers

Value	Description
17	US OTC Bulletin Board
18	CASH_ISO identifiers
19	Exchange Rates from Telekurs, Tullett
21	FactSet-sourced data; includes Spot prices, LME Warehouse levels, MMA Muni Bond Yields
22	Tullett Forward Forex Rates, IMM Forward Rates
23	MMA Municipal Bond Yields; currently MMA rates are listed under Issue Type 2
24	Government Treasury Bond Yields only (Benchmarks)
25	US Yankee CD, US Domestic CD, Cash Deposits (US) from Treasury Marker; Global Cash Deposits and Clearer CDs from Moneymaker
26	US Fed Funds Rate, US Broker Reference Rate, US Prime Rate, US Discount Rate, US 11th District Funds, IBOR Rates, Commercial Paper, Repos, Banker's Acceptances

Value	Description
27	Short-term Government Securities (per country convention)
28	Medium-term Government Securities (per country convention)
29	Long-term Government Securities (per country convention)
30	Government Strips
31	US Government Agency Bonds (Fannie Mae, Ginnie Mae, Freddie Mac)
32	US Mortgage-Backed Securities
33	Swap Rates (Interest Rate, Currency Basis)
34	Global Inflation Protected Securities; U.S. TIPS, UK Inflation-Indexed Gilts, OATSi (France)
35	Global Consumer Price Index (currently US only)
36	International OTC issues (Not related to EOTC pricing in MiFID)
37	US Open End Mutual Funds
38	US Closed End Fund NAVs
39	US Annuities
40	US Structured Products
41	Global Warrants
42	Equity Linked Securities
43	Display Indicators
44	Municipal Bonds
45	Loan Certificates
46	Non-US Mortgage Bonds
47	Municipal Bond Yields

Value	Description
48	Forward Rate Agreements
49	Spot Price at EOD
50	EOD Benchmark Bonds
51	Swap Index Contracts
52	Market Wide Circuit Breakers
53	Retail Loan Pricing
54	Alternative Investment Product
55	Company Option
56	Bond Spread
57	Tullett Asset Spreads
58	FINRA TRACE 144A Bonds
59	Evaluated Bonds
60	Options on Futures
61	Exchange Traded Managed Funds
62	Commodity Prices (Non-Futures)
63	Test Symbol
64	Agency Pass-Through and SBA-Backed Securities to Be Announced
66	Agency Pass-Through and SBA-Backed Securities traded in specified pool transactions
65	Asset Backed Securities
67	Collateralized Mortgage Obligations
68	ETF Statistics
69	Cryptocurrency
70	Coins
71	Metals
72	Investment Certificates

Value	Description
73	OTC Rates Swap
74	OTC Rates Forward
75	OTC Rates Option
76	OTC FX Forward
77	OTC FX Option
78	OTC FX Swap
79	OTC Equity Swap
80	OTC Equity Option
81	OTC Equity Forward
82	OTC Credit Swap
83	OTC Credit Option
84	OTC Commodities Forward

Value	Description
85	OTC Commodities Swap
86	OTC Commodities Option
87	Mutual Funds Collective Interest Trust
88	Mutual Fund Separately Managed Account
89	Mutual Fund Unified Managed Account
90	Mutual Fund Separate Accounts
91	FX Options
92	US Flex Options
93	Mutual Demand Deposit Account
94	IPO Price

### 3.2.4 Table 4: Security Status

Value	Description
0	Trades and Quotes are active
1	Opening Delay
2	Trade Halt
3	Trading Resumed
4	No Open/No Resume
5	Deleted
6	Quote Halt
7	Quotes Resumed
8	Order Imbalance
10	News Pending
11	News Dissemination

Value	Description
12	Influx of Orders
13	Volatility Pause
14	Other
15	Ex-Dividend
16	Ex-Distribution
17	Ex-Rights
18	New
19	Ex-Interest
20	Market Closed
25	Inactive

### 3.2.5 Table 5: Exchange Codes

Refer to [Chapter 5.6](#) for the list of FactSet Exchange Codes and their mapping to ISO codes.

### 3.2.6 Table 6: Financial Status

Value	Description	Value	Description
1	Deficient	14	Late filing
2	Delinquent	15	Late filing and bankrupt
3	Bankrupt	16	Pending delist and late filing
4	Normal	17	Late filing and below standard
5	Suspended	18	Pending delisting late filing bankrupt
6	Suspended pending delists	19	Below standard late filing bankrupt
7	Deficient and bankrupt	20	Take over situation
8	Deficient and delinquent	21	Pending delisting
9	Delinquent and bankrupt	22	Creation redemptions
10	Deficient delinquent bankrupt	23	Liquidation
11	Below listing standard	24	Redemptions suspended
12	Bankrupt and pending delisting	25	Special treatment
13	Bankrupt and below standard	26	Caution Flag

### 3.2.7 Table 7: Trade Conditions

Refer to [Appendix B](#) for description on the Trade Conditions. Multiple trade conditions for a trade are separated by a space.

Note: The first numeric value in the Trade condition field can be disregarded as it not part of the Trade condition.

Example: Trade condition value “01 2 94 24” in the Trade condition field should be interpreted as:

- 2 = Intermarket Sweep
- 24 = Trade through Exempt
- 94 = Odd Lot

**3.2.8 Table 8: Ex-Date Status**

Value	Description
XD	Dividend
XS	Split

**3.2.9 Table 9: Pricing Method**

Value	Description
-1	Unknown
0	Mid
1	Last

**3.2.10 Table 10: Halt Information**

Value	Description
0	Regular Trade
100	News dissemination
104	Related sec news dissemination
105	Security news pending
106	Closed market maker
107	Additional information
108	News pending
109	Related sec information
110	Due to related security
111	Resume
112	In view of common
113	Equipment changeover
116	No market makers
118	Issue being deleted
119	No current sec filings
120	Quotation cancelled

Value	Description
121	Non-compliance
122	Operational halt
123	Sec suspension
124	Halt other reason
125	Extraordinary activity
126	Halt ETF
127	Nasdaq requested
128	Regulatory concern
129	IPO not yet trading
130	Corporate action
131	New issue available
132	Issue available
133	Qualification resolved resume
134	Filing satisfied resume
135	News not forthcoming resume
136	Reason not available

Value	Description
137	News and resumption times
138	IPO released for quotation
139	IPO POSE window extension
140	Sub penny trading
141	Volatility pause
142	Market circuit breaker I1
143	Market circuit breaker I2
144	Market circuit breaker I3
145	Market circuit breaker carry
146	Market circuit breaker resume
147	Trading pause straddle condition
148	Unused
149	Order Imbalance
	Limit Up-Limit Down (LULD) Trading
150	Pause
151	Single Stock Trading Pause in Effect
	Regulatory Halt Extraordinary Market
152	Activity
153	Quotation Not Available
	Single Stock Trading
154	Pause/Quotation-Only Period
	Qualifications Issues
	Reviewed/Resolved;
155	Quotations/Trading to Resume
	Issuer News Not Forthcoming;
156	Quotations/Trading to Resume
	Qualifications Halt ended; maint. req.
157	met; Resume

Value	Description
	Qualifications Halt Concluded; Filings
158	Met; Quotes/Trades to Resume
	Trade Halt Concluded by Other
	Regulatory Auth; Quotes/Trades
159	Resume
160	Delayed Opening
161	Delayed Opening with Non-Opening
162	Non-Opening
163	None
164	Stop Trading
165	Stop Trading with Non-Opening
166	Underlying Condition
	Underlying Condition with Non-
167	Opening
168	Halt
169	Halt-Matching partition Suspended
170	Halt-System Suspended
171	Suspended
	Trading Stop - Matching Partition
172	Suspended
	Trading Stop - Instrument Level
173	Circuit Breaker Tripped
174	Trading Stop - System Suspended
175	Price movement
176	Received announcement
177	In anticipation of announcement
178	System problems
179	Other
180	Reference data update

Value	Description
182	Instrument-level circuit breaker tripped
183	Matching partition suspended
184	System suspended
185	Not applicable
186	Halted. No liquidity provider
187	Opening or trade price outside dynamic collars
188	Manual halting by Market Operations
189	Knock-out
190	Exchange
191	Volatility Interrupter
192	Issue of subsidiary company
193	Notice by subsidiary / related company
194	Publication of financial statements by subsidiary / related company
195	Changes in security terms
196	Notice on capital consolidation
197	Bond grading
198	Low marketability
199	Publication of first quarter balance sheet
200	Publication of third quarter balance sheet
201	Publication of annual balance sheet
202	Publication of half year balance sheet
203	Publication of quarterly balance sheet
204	Significant transaction

Value	Description
205	Distribution of dividend
206	Distribution of bonus
207	Notification of public offering
208	Rights issue
209	Rights ratio notification
210	Notification of issue price
211	Notification of increase of capital
212	Forced redemption / prior redemption
213	Company notice
214	Stock exchange notice
215	Immediate report according to rule 30A / 63
216	Before drawing
217	Before final redemption
218	Before last day of conversion
219	Irregular operation in stock exchange
220	Large conversion
221	Wrong price publication
222	Delisting
223	Wrong yield publication
224	Stock exchange error
225	Technical suspension
226	Sharp fluctuation in index
227	Exceptional order
228	Special opening phase at end of day
229	Lack of transparency in the company's business
230	Non-publication of financial reports

Value	Description
231	Appointment of receiver / liquidator
232	Setting up of immediate redemption
233	Trade suspension in the underlying asset
234	Publication of financial statements of underlying asset
235	Notification of underlying asset
236	Non-publication of prospectus
237	Non-trading day for currency
238	Non-trading day for currency and non-publication of prospectus
239	Mutual fund not traded on Sundays
240	Mutual fund not registered with clearing House
241	Mutual fund manager's announcement
242	Mutual fund not active
243	General
244	Programming of a deferred opening time for the instrument
245	Reservation or suspension by a manual Market Control command
246	Trading on the instrument
247	Change to Open state
248	Automatic Reservation
249	Cancellation of a Deferred opening
250	Authorization of order entry on the instrument
251	Forbidding of order entry on the instrument

Value	Description
252	Elimination of all orders in the book for an instrument
253	State at initialization (start of trading day)
254	Stopping of the broadcasting of the market sheet (instrument in a Fast Market)
255	Resumption of the broadcasting of the market sheet (instrument in a Slow Market)
256	Freeze / thaw of an instrument
257	Reservation Linked to underlying's
258	Instrument expiry
259	Trading halt
260	Ready to trade
261	Not available for trading
262	Not traded on this market
263	Unknown or Invalid
266	Instrument status is Halted
270	System Issues Being Experienced
271	Company Announcement Expected
272	Company Requested Halt
273	Company Requested Suspension
274	JSE Initiated Halt/ Suspension
275	Normal trading
276	Suspended by market control
277	Frozen due to circuit breaker (dynamic limit)
278	Halted (intraday auction)

Value	Description
279	Listing terminated

Value	Description
280	Closing Delay

### 3.2.11 Table 11: Market Makers

Refer to: [Appendix C](#) for information on Market Makers

## 4. Security Layouts

The following table provides a mapping for the supported Security types along with the available fields (marked with X).

**Note:** Fields within a group can differ depending on the Actual Exchange

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
4	PRODUCT	X	X	X	X	X	X	X	X	X	X	X
8	DESCRIPTION					X						
12	ISIN	X	X	X	X		X		X		X	X
14	CUSIP	X	X	X	X		X <sup>3</sup>		X	X	X	X
15	SEDOL	X	X	X	X		X <sup>4</sup>		X		X	X
17	ISO_CODE	X	X	X	X	X	X	X	X	X	X	X
20	EXCHANGE	X	X	X	X	X	X	X	X	X	X	X
25	LAST_TICK	X	X	X	X	X	X	X	X	X	X	X
31	LAST_VOL	X	X	X	X	X	X	X	X	X		
33	LAST_EXCH	X	X	X	X	X	X	X	X			
38	QUOTE_CONDITION	X	X	X	X	X		X	X			
50	LAST_PRICE	X	X	X	X	X	X	X	X	X	X	X
51	CONTRACT_SIZE					X		X				
62	PRICE_CURRENCY	X	X	X	X	X	X	X	X	X	X	X
76	PAYMENT_DATE										X	
77	RECORD_DATE										X	
89	ORDER_CODE			X			X					
105	HIGH_VOL								X			
107	HIGH	X	X	X	X	X	X	X	X	X		X

<sup>3</sup> Only available for US and Canadian Indices.

<sup>4</sup> Not available for US and Canadian Indices.

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
132	CVOL	X	X	X	X	X	X	X	X	X		
147	TOTAL_CAP_GAIN										X	
148	FOOTNOTE										X	
158	OPEN	X	X	X	X	X	X	X	X	X		X
174	TRADE_CONDITION	X	X	X	X	X	X	X	X	X	X	
189	CONTRACT_HIGH					X		X				
208	PREV_CLOSE	X	X	X	X	X	X	X	X	X	X	X
209	CONTRACT_LOW					X		X				
239	STRIKE_PRICE					X						
267	TRADE_COUNT	X	X	X	X	X	X	X	X	X	X	
269	BLOCK_TRADE_COUNT	X	X	X	X	X		X	X			
271	BLOCK_CVOL	X	X	X	X	X		X	X			
	SHORT_SALE_INDICATO											
277	R	X	X	X	X							
278	MID	X	X	X		X			X	X		
	ANNUALIZED_SEVEN_D											
279	AY_YIELD										X	
281	REDEMPTION_NAV										X	
296	BID_CLOSE_VOL	X	X	X	X			X	X	X		
297	ASK_CLOSE_VOL	X	X	X	X			X	X	X		
	OFFICIAL_BID_CLOSE_V											
298	OL	X	X	X	X							
	OFFICIAL_ASK_CLOSE_											
299	VOL	X	X	X	X							
305	LOW_VOL								X			
307	LOW	X	X	X	X	X	X	X	X	X		X

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
341	TURNOVER	X	X	X	X	X	X	X	X			
342	MID_NET_CHANGE					X						
343	BID_POINTS				X							
383	LAST_TIME	X	X	X	X	X	X	X	X	X	X	X
384	LAST_DATE	X	X	X	X	X	X	X	X	X	X	X
385	BID_TIME	X	X	X	X	X	X	X	X	X	X	X
386	BID_DATE	X	X	X	X	X	X	X	X	X	X	X
387	ASK_TIME	X	X	X	X	X	X	X	X	X	X	X
388	ASK_DATE	X	X	X	X	X	X	X	X	X	X	X
389	GMT_OFFSET	X	X	X	X	X	X	X	X	X	X	X
390	DAYS_TO_EXPIRATION					X						
391	DAYS_TO_EXPIRATION_DISP					X						
398	MID_HIGH	X	X	X					X	X		
399	MID_LOW	X	X	X					X	X		
427	ORDER_LOT_SIZE	X	X	X	X	X		X	X			
448	OFFICIAL_BID_CLOSE	X	X	X	X							
465	UNCROSSING_PRICE	X	X	X								
466	UNCROSSING_VOL	X	X	X								
476	OFFICIAL_ASK_CLOSE	X	X	X	X							
505	BID_VOL	X	X	X	X	X		X	X	X		
506	BID_EXCH	X	X	X	X	X	X	X	X	X		
509	BID	X	X	X	X	X	X	X	X	X		X
518	BID_TICK				X	X						
526	OFFICIAL_CLOSE	X	X	X	X	X	X	X	X	X	X	

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
528	OFFBOOK_CUM_VOL	X	X	X	X	X		X	X			
530	VENUE	X	X	X	X	X		X	X			
531	EX_DATE_STATUS	X	X	X	X							
535	MID_CLOSE	X	X	X		X			X	X		
537	SPREAD_10Y									X		
538	SPREAD_5Y									X		
541	ASK_YIELD								X	X		X
546	BENCHMARK_ID											X
550	BID_YIELD								X	X		X
552	CALLABLE_DATE									X		
556	COUPON_RATE						X		X	X		X
571	MID_YIELD								X	X		X
573	HIGH_YIELD								X	X		
574	ISSUE_DATE								X	X		
605	ASK_VOL	X	X	X	X	X		X	X	X		
606	ASK_EXCH	X	X	X	X	X	X	X	X	X		
609	ASK	X	X	X	X	X	X	X	X	X	X	X
629	NORMAL_MARKET_SIZE		X	X		X		X	X			
	STANDARD_MARKET_SI											
630	ZE		X	X		X		X	X			
	EXCHANGE_MARKET_SI											
631	ZE		X	X		X		X	X			
	SETTLEMENT_INDICATO											
632	R		X			X		X				
633	PERIOD	X	X	X	X		X		X			
635	AUTO_TRADE_CVOL	X	X	X	X				X			

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
636	AUTO_TRADE_COUNT	X	X	X	X				X			
637	AUTO_TRADE_VWAP	X	X	X	X				X			
640	TOTAL_BUY_VOL		X									
641	TOTAL_SELL_VOL		X									
642	BUY_PERCENTAGE		X									
643	SELL_PERCENTAGE		X									
648	BID_CLOSE	X	X	X	X	X		X	X	X		X
649	ASK_CLOSE	X	X	X	X	X		X	X	X		X
650	MARKET_SEGMENT	X	X	X	X	X	X		X			
651	MARKET_SECTOR	X	X	X	X				X			
652	COUNTRY_CODE		X							X		
654	ASSETS_PRICE										X	
656	CURRENT_YIELD						X		X	X	X	
659	LONG_CAP_GAIN										X	
662	NET_CHANGE					X				X	X	
663	OTHER_CAP_GAIN										X	
666	SEVEN_DAY_YIELD										X	
667	SHORT_CAP_GAIN										X	
668	UNALLOC_DISTR_PRICE										X	
671	RETURN_1D										X	
672	RETURN_YTD										X	
673	RETURN_1M										X	
674	RETURN_3M										X	
675	RETURN_12M										X	
676	RETURN_MTD										X	

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
677	RETURN_QTD										X	
678	RETURN_WTD										X	
703	COMMISSION								X			
704	SPECIAL_PRICE_INDICATOR								X			
705	VOLUME_INDICATOR								X			
711	OPEN_INTEREST					X		X				
712	EX_DATE										X	
713	EXPIRATION_DATE	X	X			X	X	X	X	X		X
764	DOLLAR_CHANGE	X	X	X	X	X	X	X	X	X	X	X
766	CLOSE_2							X				
771	OPEN_2							X				
772	RESUME							X				
773	RESUME_2							X				
775	PREV_SETTLE							X				
780	VWAP	X	X	X	X	X		X	X			
781	SETTLEMENT_TODAY							X				
793	SETTLEMENT_DATE					X	X	X	X			
798	CLOSE_YIELD								X	X		X
799	LOW_YIELD								X	X		
805	PREV_SETTLE_DATE							X			X	
815	SETTLEMENT	X	X	X	X	X	X	X				
816	PERCENT_CHANGE	X	X	X	X	X	X	X	X	X	X	X
834	CORR_LAST_VOL				X							
892	PREV_CLOSE_UNADJ	X	X	X	X	X	X	X	X	X	X	

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
895	SELLER_DAYS								X			
896	PREMKT_NET_CHANGE				X							
897	PREMKT_PERCENT_CHANGE				X							
912	TRADED_PRICE	X	X	X	X							X
918	TRADED_VOL	X	X	X	X							X
924	REPORTING_SIDE								X			
1000	SEQUENCE					X	X		X			
1001	ORIG_SEQUENCE				X							
1010	VENDOR_SYMBOL	X	X	X	X	X	X	X	X	X	X	X
1011	UNDERLYING_SECURITY		X			X		X				X
1019	PREMKT_PRICE				X							
1030	MSG_TYPE	X	X	X	X	X	X	X	X	X	X	X
1082	OFFICIAL_BID_CLOSE_TIME	X	X	X	X							
1083	OFFICIAL_ASK_CLOSE_TIME	X	X	X	X							
1087	UPPER_TRADING_BAND	X	X	X	X							
1093	LOWER_TRADING_BAND	X	X	X	X							
1098	TRADED_CONDITION	X	X	X	X							X
1104	UNCROSSING_CONDITION	X	X	X								
1160	SETTLEMENT_TIME							X				
1162	SETTLEMENT_DATE_TO_DAY							X				
1172	PREV_CLOSE_2	X	X	X	X		X					

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
1176	PREV_CLOSE_UNADJ_2	X	X	X	X		X					
1182	FEED_CURRENCY	X	X	X	X	X	X	X	X	X	X	X
1184	HALT_DESCRIPTION	X	X	X	X			X	X			
1190	COUNTRY_NAME					X						
1199	CORR_LAST					X						
1288	UNOFFICIAL_PRICE	X	X	X	X							
1292	UNOFFICIAL_VOLUME	X	X	X	X							
1334	UNOFFICIAL_CONDITION	X	X	X	X							
1335	TRADE_LOT_SIZE	X	X	X	X	X		X	X			
1369	BENCHMARK_YIELD											X
1373	BENCHMARK_YIELD_BID											X
1377	BENCHMARK_YIELD_AS K											X
1381	BENCHMARK_SPREAD											X
1385	BENCHMARK_SPREAD_ BID											X
1389	BENCHMARK_SPREAD_ ASK											X
1394	TRADED_YIELD											X
1409	MSG_GENESIS	X	X	X	X	X	X	X	X	X	X	X
1414	HALT_INFO	X	X	X	X			X	X			
1438	FIRST_SESSION_PRICE	X						X	X			
1442	FIRST_SESSION_HIGH	X						X	X			
1446	FIRST_SESSION_LOW	X						X	X			
1450	FIRST_SESSION_CLOSE	X						X	X			
1454	FIRST_SESSION_CVOL	X						X	X			

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
1455	FIRST_SESSION_VWAP	X						X	X			
	SECOND_SESSION_PRI											
1459	CE	X						X	X			
	SECOND_SESSION_HIG											
1463	H	X						X	X			
1467	SECOND_SESSION_LOW	X						X	X			
	SECOND_SESSION_CLO											
1471	SE	X						X	X			
	SECOND_SESSION_CVO											
1475	L	X						X	X			
	SECOND_SESSION_VWA											
1476	P	X						X	X			
1499	TICK_SIZE	X	X	X	X	X		X	X			
1507	TICK_GROUP				X							
1508	TICK_PILOT_EFF_DATE				X							
1509	PRICE_MULTIPLIER					X		X	X			
1513	NOMINAL_VALUE					X		X	X			
1517	PRIMARY_MARKET	X	X	X	X	X		X	X		X	
	SECOND_SESSION_OPE											
1528	N	X						X	X			
1579	EXECUTION_VENUE		X			X		X	X			
1591	NOTIONAL_AMOUNT					X		X	X			
1595	NOTIONAL_CURRENCY					X		X	X			
1596	PRICE_NOTATION		X			X		X	X			
1597	QUANTITY_NOTATION		X			X		X	X			
	TRANSPARENCY_INDIC											
1598	ATOR					X		X	X			

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
1599	MIFID_CLEARING_FLAG					X		X	X			
1601	MIC_CODE_SEG		X			X		X	X			
1604	TRANSACTION_ID_COD E		X			X		X	X			
1605	PUBLICATION_VENUE		X			X		X	X			
1606	PUBLICATION_TIME		X			X		X	X			
1607	INSTRUMENT_CODE_TY PE					X		X	X			
1609	EXECUTION_TIME		X			X		X	X			
1610	MMT_MARKET_MECHAN ISM		X			X		X	X			
1611	MMT_TRADING_MODE		X			X		X	X			
1612	MMT_TRANSACTION_TY PE		X			X		X	X			
1613	MMT_PUBLICATION_MO DE		X			X		X	X			
1614	MMT_DUPLICATIVE_INDI CATOR		X			X		X	X			
1621	ISO_COUNTRY_EXCHAN GE					X						
1637	LIS_CVOL		X			X		X	X			
1638	NEGOTIATED_CVOL					X		X	X			
1639	REFERENCE_CVOL					X		X	X			
1650	UNOFFICIAL_EXCH	X	X	X	X							
1743	PREMKT_EXCH				X							
1744	POSTMKT_EXCH				X							
1749	ANNUAL_CAP_GAINS										X	

FID	FIELD	Asian Equity	European Equity	Int Equity	US Equity	Options	Index	Futures	Bonds	Treasury	Mutual Funds	CEP
1750	MESSAGE_TYPE	X	X	X	X	X	X	X	X	X	X	X
1766	PREMKT_DATE				X							
1767	POSTMKT_DATE				X							
1768	REFERENCE_PRICE					X		X				
1804	RECORD_LAYOUT	X	X	X	X	X	X	X	X	X	X	X
1820	BUY_ID	X	X	X	X				X			
1824	SELL_ID	X	X	X	X				X			
1832	PREMKT_VOL				X							
1836	PREMKT_CVOL				X							
1860	POSTMKT_VOL				X							
1864	POSTMKT_CVOL				X							
1881	POSTMKT_NET_CHANG E				X							
1882	POSTMKT_PERCENT_C HANGE				X							
1896	FINANCIAL_STATUS	X	X	X	X							
2029	POSTMKT_PRICE				X							
2082	TRUE_ISO_CODE											X
2800	SECURITY_STATUS	X	X	X	X	X	X	X	X	X	X	
3007	PRICING_METHOD		X									
10052	SUBSIDIZED_SEVEN_DA Y_YIELD										X	
13129	SECURITY_TYPE					X				X		

## 5. FactSet Symbology and Data Policy

### 5.1 Introduction

FactSet Symbology is built on the basis that a unique identifier can be created with the combination of a local ticker code and a FactSet Exchange Code (e.g. VOD-LON). Local ticker identifies the security and FactSet Exchange Code identifies the exchange where the Ticker is trading.

### 5.2 Real-Time and Delayed Data

FactSet supports explicit requests for real-time and delayed data.

By default, real-time access is requested by FDS-USA,

If :D is appended to the ticker (FDS-USA:D), delayed access is requested.

#### 5.2.1 Additional Feature of the Snapshot Service

The Snapshot service will attempt to request delayed data if the user is not entitled to Real-time data. Requests without “:D” appended to the Symbol will first try Real-time, and then try delayed if Real-time if the user is not entitled.

### 5.3 Other Identifier Formats

CUSIPs, SEDOLs, ISINs and Bloomberg tickers (Equities Only) are also allowable identifiers. FactSet maintains the relationships between local tickers, CUSIPs, SEDOLs, ISINs and Bloomberg tickers.

CUSIPs, SEDOLs and ISINs can be requested without a FactSet exchange code. SEDOLs and ISINs will be defaulted to the primary exchange that FactSet maintains for the security. CUSIPs without an exchange will default to the US record.

Data for specific Exchanges can be subscribed to, by appending the Exchange ISO code to the Ticker/CUSIP/SEDOL/ISIN.

Example: XXX-NAS for NASDAQ, XXX-NYS for NYSE etc.

#### 5.3.1 Bloomberg Identifiers for equities

Bloomberg symbols can be used as input in the Exchange DataFeed with a few modifications to adapt to the FactSet’s interface.

Replace <space> with an underscore “\_” => e.g. FDS UN is FDS\_UN

If a “/” exists in Bloomberg ticker, replace with a dot “.”=> e.g. ABK/A CT is ABK.A\_CT,

If a “-” exists in Bloomberg ticker, replace with a dot “.” => E.g. AAR-U CT is AAR.U\_CT.

### 5.3.2 WKN and Valoren Identifiers

WKN and Valoren IDs can be used as input in the Exchange DataFeed using the below syntax.

For WKN Numbers:

WKN.<WKN Number>-ISO => e.g. for BMW that has the WKN Number 519000 the input symbol in EDF would be WKN.519000-ETR for the Xetra listing, WKN.519000-FRA would give the Frankfurt listing.

For Valoren:

VN.<Valor Number>-ISO => e.g. for Nestle with Valor Number 3886335 the input symbol in EDF would be VN.3886335-SWX for the SIX Swiss listing.

### 5.3.3 Indicative intraday NAV and NAV for ETFs

For ETFs, FactSet provides the Price, the Indicative intraday NAV and the NAV, as three separate symbols with the Price and NAV values all available in the LAST\_PRICE field for the respective symbol.

Symbol+. +IV/NV+--+Exchange ISO Code

Example:

AAXJ-USA, iShares MSCI All Country Asia ex Japan ETF

AAXJ.IV-USA, iShares MSCI All Country Asia ex Japan ETF Intraday

AAXJ.NV-USA, iShares MSCI All Country Asia ex Japan ETF NAV

Note: Indicative intraday NAV and NAV price availability is Exchange specific.

## 5.4 Futures Identifiers

FactSet future identifiers contain a unique root, codes for dates, and the FactSet Exchange Code.

Symbology for a future contract are as follows:

Root + 1-letter month code + 2-digit year code + FactSet Exchange Code

Example: CCH20-NYFE represents a contract or cocoa (CC), expiring in March (H) of 2020 (20), and trading on the ICE Futures U.S. exchange.

### 1-letter Month code:

FactSet Symbology	Month
F	January
G	February
H	March
J	April
K	May
M	June
N	July
Q	August
U	September

FactSet Symbology	Month
V	October
X	November
Z	December

### 2-digit Year code:

FactSet Symbology	Year
18	2018
19	2019
20	2020
Nn	20nn

Additional examples:

- SPU20-CME represents the day session of the S&P 500 index future contract that trades on the Chicago Mercantile Exchange and expires in September of 2020.
- CLZ20-USA represents the composite record (combines the day and night sessions of the NYM and NYME) for the contract for Light Crude Oil, expiring in December of 2020.

### 5.4.1 Timed Identifiers

Timed identifiers are an alias to return the near-term contract for a futures Contract. For example, SP.1 retrieves the contract that is currently trading but closest to expiration. SP.2 retrieves the second contract closest to expiration.

### 5.4.2 Continuous Identifiers

Continuous Futures are constructed by archiving the price of individual Futures contracts into one continuous series of prices. Since continuous Futures do not expire, they are useful to use in charts. The identifier for continuous futures is root00, where root is the contract root. For example, SP00 represents the continuous Futures contract symbol for S&P 500.

The current underlying contract for a continuous Futures will rollover based on open interest and previous cumulative volume. Sometime before the current continuous contract expires, the open interest and previous cumulative volume for the current and next five contracts are compared. If a new contract has the highest open interest and previous cumulative volume, it will become the continuous contract; otherwise the current contract does not change.

This process is repeated until a new contract has the highest open interest and previous cumulative volume, or until the current contract expires. At which point the new contract with the highest open interest becomes the continuous contract. If two or more contracts have the same open interest, then the one with the highest previous cumulative volume becomes the continuous contract.

The continuous futures for some of the major equity index futures do not follow this methodology. Instead of comparing open interest and previous cumulative volume, these continuous Futures will roll to the new contract eight calendar days before the expiration of the current continuous contract.

The continuous futures methodology is as follows:

- SP00 - S&P 500
- ES00 - E-Mini S&P 500
- ND00 - NASDAQ 100
- NQ00 - E-Mini NASDAQ 100
- DJ00 - Dow Jones Industrial Average
- YM00 - E-Mini Dow
- DD00 - Big Dow

## 5.5 Options Identifiers

FactSet has its own proprietary Option Zymology but also supports modified industry standard OPRA and OCC symbology for US Options.

### 5.5.1 FactSet's Option Symbology

Symbology convention:

Root + . + Region + # + P or C (for Put or Call) + randomly generated four-character alphanumeric code + - + Exchange.

Example: RACE.IT#P7Y8J-DMI is a Ferrari NV put option traded on Italian Derivatives Options (DMI) with a strike price of 188 that expires on 21-June-2024.

### 5.5.2 FactSet's OPRA Symbology

Symbology convention:

Root + # + expiration month/call put indicator (see section 5.5.5) + expiration day + expiration year + strike price denominator (see section 5.5.2.1) + Strike Price.

Example: SPY#L1622C29000 is a SPDR S&P 500 ETF Trust call option with a strike price of 290.00 that expires on 16-Dec-2022.

#### 5.5.2.1 Strike Price Denominator table

A 10

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B 100

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C 1000

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D 10000

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E 100000

### 5.5.3 FactSet’s OCC Symbology

Symbology convention:

Root + # + expiration year + expiration month + expiration day + option type (P or C for Put or Call) + Strike Price (as price x 1000 front padded with 0s to 8 digits).

Example: GEH3#230313P00099375 is a Eurodollar put option with strike 99.38 that expires on 13-Mar-2023.

### 5.5.4 FactSet’s simplified Option Symbology (US Options only)

Symbology convention:

Root + # + 2-digit year code + 1-letter Expiration month code (see section 5.5.5) + Day + # + Strike Price.

Example: RUT#20B21#1100 represents a Russell 2000 (RUT) Call Option, expiring 21st of February 2020 with strike price 1100. If the “Day” is left out it will assume standard expiration, if Year is left out it will assume current year.

For Weekly or Quarterly expiration, the below is used:

Root + # + Expiration month code (see section 5.5.5) + W1, W2, W3, W4, Q + # + Strike Price.

Example: AAPL#NW3#265 is February, Week 3 expiration for APPL 500 PUT.

### 5.5.5 Call/Put Expiration Month codes

Month	Call	Put
January	A	M
February	B	N
March	C	O
April	D	P
May	E	Q
June	F	R
July	G	S
August	H	T
September	I	U
October	J	V
November	K	W
December	L	X

### **5.5.6 FactSet's Options of Futures symbology**

FactSet Option on Futures symbology is based on the Globex Exchange symbol

Globex option root from the exchange + 1-letter future month code (see section 5.4) + 1-digit year code + #

+ 6-digit option expiration date (YYMMDD) + P/C + 11-digit Strike Price (6 decimals) + Exchange ISO

Example: LNEK31#310425C00002700000-NYME, is the May 2031 Natural Gas future call Option expiring on 25th of April 2031 with a \$2.70 strike price.

Example: LOZ30#301115P00093000000-NYME which is the Dec 2030 Crude Oil future Put Options expiring on 15th Nov 2030 with a \$93.00 strike price.

## 5.6 FactSet Exchanges

FactSet uses the term Exchange, not just regarding the regulated markets, such as the London Stock Exchange, but for any entity that can distribute market data. Therefore, FactSet Exchanges can be various reporting venues.

The following table includes the list of FactSet Exchange Codes:

Code	Name	ISO	Delay
4	SIX Swiss Exchange	SWX	15
5	Berne Xchange	BRN	15
6	Euronext Brussels	BRU	15
8	New York Mercantile Exchange (Electronic Session)	NYME	10
12	Copenhagen Stock Exchange	CSE	15
13	Frankfurt Stock Exchange (Floor Trades)	FRA	15
14	Dusseldorf Stock Exchange	DUS	15
15	Munich Stock Exchange	MUN	15
16	Stuttgart Stock Exchange	STU	15
17	Hamburg Stock Exchange	HAM	15
18	Berlin Stock Exchange	BER	15
19	Hannover Stock Exchange	HAN	15
21	Eurex Futures	EUR	15
25	Euronext Paris	PAR	15
26	Euronext Equity and Index Derivatives	LIF	15
34	Athens Stock Exchange	ATH	15
36	London Stock Exchange UK Domestic	LON	15
38	Euronext Amsterdam	AMS	15
40	Helsinki Stock Exchange	HEL	15
42	Italian Derivatives Futures	DMI	20
44	XETRA	ETR	15
46	Milan Stock Exchange	MIL	20
47	Luxembourg Stock Exchange	LUX	15

Code	Name	ISO	Delay
48	Oslo Exchange	OSL	15
50	Vienna Stock Exchange	WBO	15
51	Euronext Lisbon	LIS	15
53	Nasdaq OMX Stockholm Equities	OME	15
54	Spanish Markets (MCE)	MCE	15
61	Toronto Stock Exchange	TSE	15
63	Toronto TSX Ventures Exchange	TSX	15
77	Nasdaq OMX BX	BOS	15
78	Nasdaq OMX PHLX	PHLX	15
80	Mexican Stock Exchange	MEX	20
82	Buenos Aires Stock Exchange	BUE	20
83	Sao Paulo Stock Exchange	BSP	15
84	Santiago Stock Exchange	SGO	20
85	Colombia Stock Exchange	BOG	20
92	Montreal Exchange Futures	MOD	15
100	Johannesburg Stock Exchange	JSE	15
101	Nairobi Stock Exchange	NAI	15
103	Taiwan Stock Exchange	TAI	20
104	Stock Exchange of Hong Kong	HKG	15
105	Tel Aviv Stock Exchange	TAE	20
106	Tokyo Stock Exchange	TKS	20
107	Osaka Securities Exchange Futures	OSE	20
108	Philippines Stock Exchange	PHS	15
109	Istanbul Stock Exchange	IST	15
111	ASX	ASX	20
113	Hong Kong Derivatives Futures	HKF	15
114	BSE India	BOM	5

Code	Name	ISO	Delay
116	New Zealand Stock Exchange	NZE	15
117	Stock Exchange of Thailand	BKK	30
118	Fukuoka Stock Exchange	FKA	20
120	Singapore Exchange	SES	20
121	Sapporo Stock Exchange	SAP	20
122	Nagoya Stock Exchange	NGO	20
123	Korea KRX Exchange	KRX	20
127	Spanish Derivatives Futures	MEF	15
143	Bursa Malaysia	KLS	15
144	Singapore Exchange Derivatives	SIM	15
146	Indonesia Stock Exchange	JKT	10
148	FX Rates	FX1	15
149	FX Rates	FX1	15
151	Chicago Board of Trade	CBT	10
152	Chicago Mercantile Exchange	CME	10
153	New York Mercantile Exchange (COMEX)	NYM	10
160	New York Mercantile Exchange	NYM	10
167	Nasdaq OMX Derivatives Futures	OMX	15
170	Prague Stock Exchange	PRA	15
212	London Metal Exchange	LME	30
213	Budapest Stock Exchange	BUD	15
214	Shenzhen Stock Exchange	SHE	15
215	Shanghai Stock Exchange	SHG	15
216	Karachi Stock Exchange	KAR	0
217	Colombo Stock Exchange	COL	15
218	OTC Markets	PINX	15
222	FTSE Indices UK	FTX	15

Code	Name	ISO	Delay
235	Chicago Mercantile Exchange (Globex-Extended Session)	CMEE	10
243	Warsaw Stock Exchange	WAR	15
257	Turquoise	TRQX	15
272	London Stock Exchange European Markets	LON	15
278	Hong Kong Derivatives Options	HKO	15
294	Ljubljana Stock Exchange	LJU	15
299	Cyprus Stock Exchange	CYS	15
304	Bucharest Stock Exchange	BSE	15
310	Dow Jones Indices	DJX	15
313	Zagreb Stock Exchange	ZAG	15
326	National Stock Exchange of India	NSE	5
336	Korea KRX Exchange KOSPI Futures	KRX	20
340	Kuwait Stock Exchange	KUW	15
342	ASX24 Futures	SFE	10
345	Warsaw Stock Exchange Derivatives Futures	WAR	15
346	Tokyo Financial Exchange	TFF	0
353	STOXX Indices	STX	15
358	Korea KRX Exchange KOSDAQ	KRX	20
359	ASX24 Futures	SFE	10
369	Nigerian Stock Exchange	NSA	15
370	Nasdaq OMX Iceland Equities	ICE	15
372	Taipei Exchange	ROCO	20
394	London Metal Exchange Select	LMEE	30
396	Euronext Derivatives Commodities	LIF	15
397	Euronext Currency Derivatives	LIF	15
399	Euronext Indices	ENX	15
503	Saudi Arabia Stock Exchange	SAU	15

Code	Name	ISO	Delay
507	London Stock Exchange International	LON	15
529	Hang Seng Indices	HKX	15
541	Zagreb OTC Trade Reporting	ZOTC	15
580	FTSE STI Indices (Singapore)	FTX	15
581	FTSE Global Indices (APAC Region - China)	FTX	15
583	FTSE Global Indices (APAC Region - Taiwan)	FTX	15
585	FTSE Indices Italia	FTX	15
587	FTSE Global Indices (US Region)	FTX	15
588	FTSE Global Indices (APAC Region - Japan)	FTX	15
593	CBOE Futures Exchange	CBF	10
595	FTSE Global Indices (APAC Region - Thailand)	FTX	15
596	FTSE Global Indices (Gulf Standard Time)	FTX	15
597	Johannesburg Derivatives (SAFEX)	SAF	15
598	FTSE Global Indices (Arabian Standard Time)	FTX	15
677	Luxembourg Stock Exchange Indices	LUX	15
699	NEX Exchange	PLU	15
738	Deutsche Borse AG OTC Trades - EUR	DOTC	15
747	Ireland OTC Trade Reporting	IOTC	15
758	Vienna Transparent Trade Reporting II APA Service	WOTC	15
788	Chicago Board of Trade (Electronic Session)	CBTE	10
803	Belgrade Stock Exchange	BEL	15
806	Dow Jones Total Market Indices	DJX	15
807	Baltic Exchange	BAX	1440
825	Thailand Futures Exchange Futures	TFEX	30
826	BSE India Derivatives Futures	BOM	5
830	Deutsche Bourse - XETRA Indices & ETFs	XEX	15
846	Dubai Mercantile Exchange	DUMX	30

Code	Name	ISO	Delay
847	CBOE Europe Equities CXE	CHIX	15
853	Oslo Exchange Derivatives Futures	OSL	15
859	Tokyo Commodity Exchange	TKT	0
873	Euronext APA Service	UOTC	15
874	Nasdaq Stockholm APA Service	SOTC	15
876	Oslo Bors APA Service	NOTC	15
882	CBOE BXTR Trade Reporting Service	COTC	15
900	WM Reuters Rates	WMR	1440
1080	Bucharest CAN-ATS	BSE	15
2779	Trade gate	TGAT	15
3127	Nikkei Indices	NKX	20
3304	EBF Euribor Rates	EBF	1440
9955	Moscow Exchange Currencies	MIC	
10000	FactSet Sourced Data	FDS	0
10001	Tullett Treasury Marker - U.S. Benchmarks and Key Rates	TU1	30
10002	FINRA TRACE Corporate Bond Feed	OTC	240
10050	Nasdaq	NAS	15
10056	CBOE C2 Options Exchange	C2O	15
10058	FTSE Russell Tick (RUX)	RUX	15
10059	MSCI Indices	MSX	1440
10060	Nasdaq Global Index Dissemination Service (PHLX Indices)	PHL	0
10061	Nasdaq Global Index Dissemination Service (PHLX Indices - USA)	USA	0
10064	S&P Indices (FactSet Calculated)	SPX	15
10066	Moscow Exchange Derivatives Futures	RUS	15
10067	Russian Trading System Order Driven Market	RUS	15
10068	FTSE/JSE Indices	FTX	15
10072	Tullett Prebon Moneymaker Rates	TU2	0

Code	Name	ISO	Delay
10074	Moscow Exchange Equities	MIC	15
10075	NYSE - CBOE BZX US Equities Regional	BATS	15
10080	Nasdaq Global Index Dissemination Service (Baltic Indices)	BLX	0
10084	Ukrainian Stock Exchange	UAX	15
10085	Nasdaq OMX Baltic Riga Equities	RIS	15
10086	Nasdaq OMX Baltic Tallinn Equities	TAL	15
10087	Nasdaq OMX Baltic Vilnius Equities	LIT	15
10088	Lima Stock Exchange	LIM	15
10089	Omega ATS Level 1	OMGA	15
10091	Nasdaq CXC Toronto-Listed Securities Level 1	CHIC	15
10093	PURE Trading Level 1	PURE	15
10095	TMX Alpha ATS	ATS	15
10096	CBOE BZX US Equities Exchange Level 1	BTSR	0
10097	CBOE Europe Equities BXE Level 1	BATE	15
10098	Deutsche Boerse ETFs and Indices	XEX	15
10099	FDS Spot Prices	FDS	0
10103	FTSE Bursa Malaysia Indices	FTX	15
10106	ICE Benchmark Silver Fixing	ILB	240
10107	Tullett Global Benchmarks	TU1	30
10108	Tullett Treasury Marker	TU1	
10109	Tullett Asian Benchmarks	TU3	0
10110	Tullett Latin America Bonds	TU4	0
10112	Tullett Prebon Enhanced Moneymaker Rates	TU2	0
10113	Nasdaq Basic (Nasdaq-Listed)	NASQ	
10114	Nasdaq Basic (NYSE-Listed)	NASQ	
10115	Nasdaq Basic (NYSE American-Listed)	NASQ	
10116	Singapore Exchange Derivatives Futures (Day Session)	SIMD	15

Code	Name	ISO	Delay
10117	Singapore Exchange Derivatives Futures (Second Session)	SIME	15
10118	Hong Kong Derivatives Futures (Day Session)	HKFD	15
10119	Hong Kong Derivatives Futures (Second Session)	HKFE	15
10200	NYSE Market Stats	USA	15
10212	Poland WIBOR Rates	FDS	0
10213	ICE Benchmark Gold Fixing	ILB	240
10570	CBOE One	ONE	0
10638	China Financial Futures Exchange	CFFX	0
10639	Bitfinex	BNFX	0
10640	Nasdaq OMX Nordic Equity APA	SOTC	15
10775	Moscow Exchange Fixed Income	MIC	15
10776	SIX Swiss Reference Rates	SWR	1440
10777	Tel Aviv Stock Exchange Derivatives Futures	TAE	20
10778	Tel Aviv Stock Exchange Derivatives Options	TAE	20
10779	Tel Aviv Stock Exchange Options Statistics	TAE	20
10780	Osaka Securities Exchange JGB Futures	OSE	20
10782	Osaka Securities Exchange JGB Futures (Electronic Session)	OSEE	20
11006	FINRA OTC Bulletin Board	OTC	15
11007	FINRA Other OTC	OTC	15
11008	Boston Options Exchange	BOX	15
11009	NYSE - CBOE BYX US Equities Regional	BATY	15
11010	NYSE - CBOE EDGA US Equities Regional	EDGA	15
11011	NYSE - CBOE EDGX US Equities Regional	EDGX	15
11012	CBOE BZX Options Exchange	BATO	15
11099	US Composite Pricing	USA	15
11100	New York Stock Exchange	NYS	15
11101	NYSE American	ASE	15

Code	Name	ISO	Delay
11102	NYSE - Nasdaq OMX BX Regional	BOS	15
11103	NYSE - Nasdaq OMX PSX Regional	PHL	15
11104	NYSE Chicago - NYSE Listed Regional Level 1	CHI	15
11106	NYSE - NYSE Arca Regional	PSE	15
11108	NYSE - NYSE National Regional	CIS	15
11125	CBOE Data Services CMSI – FTSE	CBO	15
11126	CBOE Data Services CMSI – iNAV	CBO	15
11127	CBOE Data Services CMSI - Crypto Feed	CBO	15
11233	ESTR ECB	ECB	
12000	Cinnober BOAT	BOAT	15
12001	London Stock Exchange Tradecho UK	LOTC	15
12020	Abu Dhabi Securities Exchange	ADS	15
12021	Dubai Financial Market	DFM	15
12022	Amman Stock Exchange	AMM	15
12024	Bahrain Bourse	BAH	15
12026	Egyptian Exchange	CAI	10
12028	Muscat Securities Market	MUS	10
12029	Qatar Exchange	DSMD	15
12030	Casablanca Stock Exchange	CAS	15
12031	Nasdaq Dubai	DIFX	15
12110	Municipal Securities Rulemaking Board	MSRB	0
12112	Thailand Futures Exchange Options	TFEX	30
12113	Italian Derivatives Options	DMI	20
12114	Spanish Derivatives Equity and Index Options	MRV	15
12115	Oslo Exchange Equity and Index Options	OSL	15
12116	Warsaw Stock Exchange Derivatives Options	WAR	15
12133	Nasdaq OMX Copenhagen Fixed Income	CSE	15

Code	Name	ISO	Delay
12134	Nasdaq OMX Helsinki Fixed Income	HEL	15
12135	Nasdaq OMX Stockholm Fixed Income	OME	15
12136	Nasdaq OMX Iceland Fixed Income	ICE	15
12137	Nasdaq OMX Baltic Riga Fixed Income	RIS	15
12138	Nasdaq OMX Baltic Tallinn Fixed Income	TAL	15
12139	Nasdaq OMX Baltic Vilnius Fixed Income	LIT	15
12140	Italian Fixed Income	MOT	20
12144	SIX Swiss Exchange Indices	SWX	15
12146	Canadian Consolidated Pricing	CAN	15
12149	Liquidnet Canada	LICA	15
12150	S&P Indices on CME Base Package	CME	10
12151	CME Indices No Fee	CME	10
12152	ASX24 Futures (Evening Session)	SFEE	10
12153	ASX24 Futures (Day Session)	SFED	10
12154	ATHEX Indices	ATH	15
12155	FTSE ATHEX Indices	ATH	15
12156	Singapore Exchange Derivatives CommodityQuote	SIM	15
12157	Singapore Exchange Derivatives CommodityQuote (Day Session)	SIMD	15
12158	Singapore Exchange Derivatives CommodityQuote (Electronic Session)	SIME	15
12164	Tullett Eastern Europe	TU6	1440
12165	European Energy Exchange	EEE	0
12166	CME Mini Package	CMEE	10
12167	NYMEX eMini Futures Energy	NYME	10
12168	NYMEX eMini Futures Metals (COMEX)	NYME	10
12171	ICE Data Services Global Index Feed (USA)	USA	15
12172	ICE Data Services Global Index Feed (PSE)	PSE	15

Code	Name	ISO	Delay
12174	Nasdaq OMX Nordic Derivatives Equity and Index Options	OMX	15
12175	Canadian Securities Exchange	CNQ	15
12177	Instinet Canada Cross	ICX	15
12178	Tullett SwapMarker Interest Rates	TU7	0
12180	Athens OTC Trade Reporting Facility	HOTC	10
12182	Toronto Stock Exchange TMX Indices	TSE	15
12183	Stuttgart Stock Exchange Securitized Derivatives (EUWAX)	EUWX	15
12185	Indian Composite Pricing	IND	5
12186	Swiss Fund Data	SFD	15
12187	Miami International Securities Exchange	MIO	15
12189	Spotlight Stock Market	SAT	15
12190	TriAct Match Now	MATN	0
12191	Nasdaq Options Market	NDQ	15
12192	NYSE AMEX Options	AMXO	15
12193	NYSE Arca Options	ARCO	15
12194	CBOE Options Exchange	CBOE	15
12195	Nasdaq ISE	ISX	15
12196	Nasdaq Global Index Dissemination Service (Asia Indices)	NASX	0
12197	Nasdaq Global Index Dissemination Service (Pacific Indices)	NASX	0
12198	Nasdaq Global Index Dissemination Service (Independent Indices)	NASX	0
12199	Nasdaq Global Index Dissemination Service (Global)	NASX	0
12200	Nasdaq Global Index Dissemination Service (Central Europe Indices)	NASX	0
12201	Nasdaq Global Index Dissemination Service (Eastern Europe Indices)	NASX	0
12202	Tullett Prebon Global Money Package - APAC	TU3	0
12203	Tullett Prebon Global Money Package - EMEA	TU6	0
12204	Tullett Prebon Global Money Package - Latin America	TU4	0
12205	Tullett Prebon Global Money Package - Developed Markets	TU7	0

Code	Name	ISO	Delay
12207	German Composite Pricing	DEU	15
12208	European Composite Pricing	EEA	20
12209	Dow Jones Economic Indicators	DJEC	
12213	CBOE Data Services CSMI	CBO	15
12214	OPRA Indices (CBO)	CBO	15
12216	London Stock Exchange International Board	LON	15
12217	Nasdaq OMX Commodities	NORX	0
12219	FINRA TRACE US Agency Bonds	OTC	240
12220	Tullett Global Money Package - MoneyMarker Swaps	TU2	
12221	Nasdaq CXC TSX-Listed Securities Level 1	CHIC	0
12222	US Mutual Funds	USA	24H
12223	BM&F Derivatives Futures	BMF	15
12224	Stuttgart Stock Exchange Warrants	STU	1440
12225	Frankfurt Stock Exchange Warrants	SCO	0
12226	SIX Swiss Structured Products	QMH	15
12227	European Central Bank FX Rates	ECB	0
12228	Nasdaq CX2 Toronto-Listed Securities Level 1	CX2	0
12230	Nasdaq GEMX	GMNI	15
12236	DB Volatility Indices	DBV	15
12237	Oslo Exchange OBX Index	OSL	
12238	Nasdaq Global Index Dissemination Service (EOD)	OMX	0
12239	Korea New Market (Konex)	KON	20
12240	Moscow Exchange RTS Board	RUS	15
12241	MCX India	IMC	0
12243	CHI-X Australia	CHIA	20
12244	Australian Consolidated Pricing	AUS	20
12247	CX2 ATS TSXV Listed	CX2	0

Code	Name	ISO	Delay
12248	STOXX Volatility Indices	STX	15
12256	Istanbul Derivatives	TUR	0
12259	Korea OTC Market	KOTC	20
12300	Oslo Exchange NIBOR Rates	OSL	300
12301	ICE Endex Derivatives Futures	NDEX	0
12305	LYNX ATS	LYNX	0
12307	ICE Futures Europe Financials Futures	IFEU	15
12308	ICE Futures Europe Financials Options	LIF	15
12320	Euronext Dublin Indices	DUB	15
12321	Montreal Exchange Equity and Index Options	MOD	15
12322	ICE NGX Canada	NGXC	0
12325	Euronext Equity and Index Options	LIF	15
12326	Eurex Options	EUR	15
12329	New Zealand Derivatives Futures	NZE	15
12330	Australia Derivatives Options	ASX	20
12332	Osaka Securities Exchange Options	OSE	20
12333	Korea KRX Exchange KOSPI Options	KRX	20
12350	FX Rates (EDF)	FX2	9999
12351	FX Rates (EDF)	FX2	9999
12365	Euro MTF	EMTF	15
12375	ICE Futures Canada	IFCA	0
12380	Minneapolis Grain Exchange	MGE	0
12383	Dalian Commodity Exchange	DCE	0
12384	Shanghai Futures Exchange	SGE	0
12386	ZhengZhou Commodity Exchange	ZCE	0
12387	National Commodity & Derivatives Exchange (NCDEX)	NCD	0
12390	Bursa Malaysia Derivatives	KLS	15

Code	Name	ISO	Delay
12393	Nasdaq OMX BX Options	BXO	15
12401	Dubai Gold and Commodities Exchange	DGCX	0
12450	Rosario Futures Exchange	ROFX	0
12505	Spanish Derivatives Equity and Index Options	MRV	15
12541	ICE Data Services Continuous Evaluated Pricing (US Issues)	CEP	0
12550	Dow Jones Indices (EMEA Region)	DJX	15
12555	Dow Jones Indices (Asia Region)	DJX	15
12560	Dow Jones Indices (Pacific Region)	DJX	15
12565	Dow Jones Indices (Global Region)	DJX	15
12570	Dow Jones Total Market Indices (EMEA Region)	DJX	15
12575	Dow Jones Total Market Indices (Asia Region)	DJX	15
12576	Korea KRX Indices	KRX	20
12580	Dow Jones Total Market Indices (Pacific Region)	DJX	15
12585	Dow Jones Total Market Indices (Global Region)	DJX	15
12590	Nasdaq Global Index Dissemination Service (US Indices)	NAS	0
12622	CBOE BYX US Equities Exchange Level 1	BTSY	0
12623	Direct Edge X Direct	EDXR	0
12624	Direct Edge A Direct	EDAR	0
12625	Tokyo JASDAQ	JAS	20
12626	NYSE - IEX Markets Regional	IEXG	15
14001	NYSE - NYSE American Regional	ASE	15
14002	NYSE - Nasdaq Regional	NAS	15
14003	Nasdaq - NYSE American Regional	ASE	15
14004	Nasdaq - Nasdaq OMX BX Regional	BOS	15
14005	Nasdaq - Nasdaq OMX PSX Regional	PHL	15
14006	NYSE Chicago - Nasdaq Listed Regional Level 1	CHI	15
14007	Nasdaq - NYSE Arca Regional	PSE	15

Code	Name	ISO	Delay
14008	Nasdaq - NYSE National Regional	CIS	15
14009	Nasdaq - FINRA ADF	ADF	15
14010	Nasdaq - CBOE Regional	CBO	15
14011	Nasdaq - Nasdaq ISE Regional	ISE	15
14012	Nasdaq - CBOE BZX US Equities Regional	BATS	15
14013	Nasdaq - CBOE BYX US Equities Regional	BATY	15
14014	Nasdaq - CBOE EDGA US Equities Regional	EDGA	15
14015	Nasdaq - CBOE EDGX US Equities Regional	EDGX	15
14016	Nasdaq - NYSE Regional	NYS	15
14021	NYSE American - Nasdaq OMX BX Regional	BOS	15
14022	NYSE American - Nasdaq OMX PSX Regional	PHL	15
14023	NYSE Chicago - NYSE American Listed Regional Level 1	CHI	15
14024	NYSE American - NYSE Arca Regional	PSE	15
14025	NYSE American - NYSE National Regional	CIS	15
14026	NYSE American - Nasdaq Regional	NAS	15
14027	NYSE American - FINRA ADF	ADF	15
14030	NYSE American - CBOE BZX US Equities Regional	BATS	15
14031	NYSE American - CBOE BYX US Equities Regional	BATY	15
14032	NYSE American - CBOE EDGA US Equities Regional	EDGA	15
14033	NYSE American - CBOE EDGX US Equities Regional	EDGX	15
14034	NYSE - FINRA ADF	ADF	15
14035	NYSE American - NYSE Regional	NYS	15
14042	BSE India Derivatives Options	BOM	5
14046	OPRA Composite Option Statistics	USA	15
14047	CBOE Equity and Index Options Statistics	CBOE	15
14048	Nasdaq ISE Options Statistics	ISX	15
14049	Boston Options Exchange Options Statistics	BOX	15

Code	Name	ISO	Delay
14050	NYSE AMEX Options Statistics	AMXO	15
14051	NYSE Arca Options Statistics	ARCO	15
14052	Nasdaq Options Market Statistics	NDQ	15
14053	Nasdaq OMX PHLX Options Statistics	PHLX	15
14054	Miami International Securities Exchange Options Statistics	MIO	15
14055	CBOE BZX Options Exchange Statistics	BATO	15
14056	CBOE C2 Options Exchange Statistics	C2O	15
14057	Nasdaq GEMX Options Statistics	GMNI	15
14058	Nasdaq OMX BX Options Statistics	BXO	15
14059	Nasdaq MRX Option Statistics	MCRY	15
14060	NSE India Derivatives Futures	NSE	0
14061	BSE India Indices	BOM	5
14064	CBT eMini Futures	CBTE	10
14100	ICE Futures US	IFUS	10
14101	ICE Futures Europe Commodities	IFEU	10
14102	Montreal Exchange Options Statistics	MOD	15
14103	Eurex Option Statistics	EUR	15
14104	Euronext Derivatives Equity and Index Options Statistics	LIF	15
14105	ICE Futures Europe Options Statistics	IFEU	15
14106	Nasdaq OMX Nordic Option Statistics	OMX	15
14107	ASX Option Statistics	ASX	20
14108	Osaka Securities Exchange Option Statistics	OSE	20
14109	Oslo Exchange Options Statistics	OSL	15
14110	ICE Futures Europe Options	IFEU	15
14115	Italian Derivatives Equity and Index Options	DMI	20
14116	Warsaw Stock Exchange Derivatives Options Statistics	WAR	15
14117	Vienna Stock Exchange Indices	WBO	15

Code	Name	ISO	Delay
14122	ICE Futures Europe Soft Commodities Futures	IFEU	15
14123	Nasdaq MRX	MCRY	15
14130	ICE Futures Europe Indices	IFEU	15
14131	Hong Kong Derivatives Options Statistics	HKO	15
14132	Aequitas NEO-N	NEOE	15
14133	Aequitas NEO-N Other Listed Securities (TSE)	NEOE	15
14135	Aequitas NEO-N Other Listed Securities (TSX)	NEOE	15
14136	Aequitas NEO-L	NEOL	15
14137	Aequitas NEO-L Other Listed Securities (TSE)	NEOL	15
14138	Aequitas NEO-L Other Listed Securities (TSX)	NEOL	15
14139	ICE Data Services Continuous Evaluated Pricing	CEP	0
14140	CME Options on Futures	CME	10
14141	CME Options on Futures (Electronic Session)	CMEE	10
14142	CME eMini Futures Options	CMEE	10
14143	CBT Options on Futures	CBT	10
14144	CBT Futures on Options (Electronic Session)	CBTE	10
14145	CBT eMini Options on Futures	CBTE	10
14146	NYMEX Options on Futures Energy	NYM	10
14147	NYMEX Options on Futures Energy (Electronic Session)	NYME	10
14148	NYMEX eMini Options on Futures Metals (COMEX)	NYM	10
14149	NYMEX Options on Futures Metals (COMEX Electronic Session)	NYME	10
14150	NYMEX eMini Energy Options on Futures Energy	NYME	10
14151	NYMEX eMini Options on Futures Metals (COMEX)	NYME	10
14155	Triple 3 Partners	T3I	0
14200	FINRA TRACE 144A Bond Feed	OTC	240
14203	Spanish Markets Indices (BME)	MCE	15
14204	Spanish Markets Indices (Madrid)	MAD	15

Code	Name	ISO	Delay
14205	Hong Kong-Shanghai Connect	HSC	15
14206	Shanghai-Hong Kong Stock Connect	SSC	15
14208	Spanish Markets Indices (Barcelona)	BAR	15
14209	Spanish Markets Indices (Bilboa)	BIL	15
14210	Spanish Markets Indices (Valencia)	VAL	15
14212	IBOR Fixings – Asia	FDS	0
14213	IBOR Fixings – Europe	FDS	0
14214	IBOR Fixings – Americas	FDS	0
14215	Osaka Securities Exchange Futures (Day Session)	OSD	20
14216	Osaka Securities Exchange Futures (Electronic Session)	OSEE	20
14217	CME Option Stats	CMEE	10
14218	CBT Options on Futures Statistics	CBTE	10
14219	NYMEX Options on Futures Energy Statistics	NYME	10
14220	NYMEX Options on Futures Metals (COMEX) Statistics	NYME	10
14221	ICE Futures US Option Statistics	IFUS	10
14222	Banja Luka Stock Exchange Indices	BLB	15
14223	Banja Luka Stock Exchange	BLB	15
14224	Macedonia Stock Exchange Indices	MAE	15
14225	Macedonia Stock Exchange	MAE	15
14226	Vienna Stock Exchange Structured Products	WBO	15
14250	Nasdaq OMX Nordic SEK Fixings	OME	0
14251	Nasdaq OMX Nordic DKK Fixings	CSE	0
14252	Budapest Stock Exchange Derivatives	BUD	15
14253	NYSE Arca Bonds	ARCX	9999
14254	CBOE EDGX Options Exchange	EDGO	15
14255	CBOE EDGX Options Exchange Statistics	EDGO	15
14257	ICE Data Services Continuous Evaluated Pricing (EU Issues)	CEP	0

Code	Name	ISO	Delay
14296	Freedom Indices	FREX	0
14297	Thomson Reuters TR/Core Commodity CRB Index	CRB	0
14298	ICE Data Services Continuous Evaluated Pricing (US Municipal Bonds)	CEP	0
14299	Euronext Block MTF	SMP	15
14300	Blink MTF	BLNK	15
14304	Instinet Block Match	BLOX	15
14305	ITG POSIT	XPOS	15
14307	Liquidnet UK	LIQU	15
14309	UBS MTF	XUBS	15
14310	ICE Benchmark LIBOR Rates	IBA	240
14311	New Zealand Financial Monetary Association	NZFM	
14312	Borsa Istanbul Indices	IST	20
14313	Eurex Options on Futures	EUR	15
14314	Solactive Indices (Stuttgart)	STU	15
14315	JSE Derivatives Commodities	SAF	15
14318	Markit CDS Indices	MKIT	0
14319	Korea KRX Securities C (ETFs)	KRX	20
14320	FINRA TRACE Structured Products	OTC	240
14321	Shenzhen-Hong Kong Stock Connect	SEC	15
14322	Hong Kong- Shenzhen Stock Connect	SZSC	15
14323	Nasdaq CXD	CXD	0
14324	MIAX Pearl	MPRL	15
14325	MIAX Pearl Options Statistics	MPRL	15
14326	Euronext Dublin Funds & Bonds	ISEF	0
14328	ICE Futures Europe Options on Futures Commodities	IFEU	15
14329	ICE Futures Europe Options on Futures Soft Commodities	IFEU	15
14330	ICE Futures Europe Options on Financials	IFEU	15

Code	Name	ISO	Delay
14331	Nasdaq - IEX Markets Regional	IEXG	15
14332	NYSE American - IEX Markets Regional	IEXG	15
14333	CME Bitcoin Indices	CME	0
14334	Nasdaq ISE Indices (USA)	USA	0
14335	Nasdaq ISE Indices (ISE)	ISE	0
14337	ICE Futures US Options on Futures	IFUS	10
14338	Borsa Italiana Equity MTF	MTAH	20
14439	Milan Stock Exchange Securitized Derivatives (SEDEX)	SEDX	20
14441	BEKB/BCBE OTC-X	OTXB	0
14442	BitStamp Exchange	BITS	0
14444	NYSE Arca - NYSE American Regional	ASE	15
14445	NYSE Arca - Nasdaq OMX BX Regional	BOS	15
14446	NYSE Arca - Nasdaq OMX PSX Regional	PHL	15
14447	NYSE Chicago - NYSE Arca Listed Regional Level 1	CHI	15
14448	NYSE Arca	PSE	15
14449	NYSE Arca - NYSE National Regional	CIS	15
14450	NYSE Arca - Nasdaq Regional	NAS	15
14451	NYSE Arca - FINRA ADF	ADF	15
14454	NYSE Arca - CBOE BZX US Equities Regional	BATS	15
14455	NYSE Arca - CBOE BYX US Equities Regional	BATY	15
14456	NYSE Arca - CBOE EDGA US Equities Regional	EDGA	15
14457	NYSE Arca - CBOE EDGX US Equities Regional	EDGX	15
14458	NYSE Arca - IEX Markets Regional	IEXG	15
14459	NYSE Arca - NYSE Regional	NYS	15
14460	CBOE BZX US Equities - NYSE American Regional	ASE	15
14461	CBOE BZX US Equities - NASDAQ OMX BX Regional	BOS	15
14462	CBOE BZX US Equities - NASDAQ OMX PSX Regional	PHL	15

Code	Name	ISO	Delay
14463	NYSE Chicago - CBOE BZX Listed Regional Level 1	CHI	15
14464	CBOE BZX US Equities - NYSE Arca Regional	PSE	15
14465	CBOE BZX US Equities - NYSE National Regional	CIS	15
14466	CBOE BZX US Equities - NASDAQ Regional	NAS	15
14467	CBOE BZX US Equities - FINRA ADF	ADF	15
14470	CBOE BZX US Equities Exchange	BATS	15
14471	CBOE BZX US Equities - CBOE BYX US Equities Regional	BATY	15
14472	CBOE BZX US Equities - CBOE EDGA US Equities Regional	EDGA	15
14473	CBOE BZX US Equities - CBOE EDGX US Equities Regional	EDGX	15
14474	CBOE BZX US Equities - IEX Markets	IEXG	15
14475	CBOE BZX US Equities - NYSE Regional	NYS	15
14477	IEX Markets - NYSE American Regional	ASE	15
14478	IEX Markets - NASDAQ OMX BX Regional	BOS	15
14479	IEX Markets - NASDAQ OMX PSX Regional	PHL	15
14480	NYSE Chicago - IEX Markets Listed Regional Level 1	CHI	15
14481	IEX Markets - NYSE Arca Regional	PSE	15
14482	IEX Markets - NYSE National Regional	CIS	15
14483	IEX Markets - NASDAQ Regional	NAS	15
14484	IEX - FINRA ADF	ADF	15
14487	IEX Markets - CBOE BYX US Equities Regional	BATS	15
14488	IEX Markets - CBOE BYX US Equities Regional	BATY	15
14489	IEX Markets - CBOE EDGA US Equities Regional	EDGA	15
14490	IEX Markets - CBOE EDGX US Equities Regional	EDGX	15
14491	IEX Markets	IEXG	15
14492	IEX Markets - NYSE Regional	NYS	15
15000	FTSE Russell Tick (USA)	USA	15

## 5.7 Composite Exchanges

The composite exchanges are available for selected countries and regions; data provided for the Composites is sourced from number of underlying exchanges with the most recent data from the exchanges being displayed. Access and methodology vary between the different Composites for the different Countries/Regions depending on Exchange rules.

The cumulative volume of the composite reflects the volume from all underlying Exchanges, not just the main Exchange. If data for a specific exchange is required, the corresponding exchange code should be specified, XXX-NAS for NASDAQ, XXX-NYS for NYSE etc.

### 5.7.1 US Composite

To get the US Composite data the “-USA” Exchange ISO code should be used. The access to the US Composite automatically grants access to all underlying regional Exchanges; it is not possible to only subscribe to selected regional exchanges that are part of the US Composite. Note that using the country code US as ISO for a symbol will automatically resolve to the US Composite.

#### Equity Exchanges included in the US composite:

Exchange	ISO	Exchange	ISO
New York Stock Exchange	NYS	FINRA Alternative Display Facility	ADF
NYSE American	ASE	Chicago Board of Options Exchange	CBO
NASDAQ OMX BX	BOS	International Securities Exchange	ISE
NASDAQ OMX PSX	PHL	CBOE BZX US Equities Exchange	BATS
NYSE Chicago	CHI	CBOE BYX US Equities Exchange	BATY
NYSE ARCA	PSE	CBOE EDGA US Equities Exchange	EDGA
National Stock Exchange	CIS	CBOE EDGX US Equities Exchange	EDGX
NASDAQ	NAS	IEX Markets	IEXG
FINRA US OTC	OTC		

**Option Exchanges in the US Composite:**

Exchange	ISO	Exchange	ISO
<b>Boston Options Exchange</b>	BOX	<b>NYSE AMEX Options</b>	AMXO
<b>CBOE BZX Options Exchange</b>	BATO	<b>NYSE Arca Options</b>	ARCO
<b>CBOE C2 Options Exchange</b>	C2O	<b>Nasdaq ISE Options</b>	ISX
<b>CBOE EDGX Options Exchange</b>	EDGO	<b>CBOE Options Exchange</b>	CBOE
<b>NASDAQ OMX PHLX</b>	PHLX	<b>International Securities Exchange Topaz</b>	TPZ
<b>NASDAQ OMX BX Options</b>	BXO	<b>Nasdaq GEMX</b>	GMNI
<b>Miami International Securities Exchange</b>	MIO	<b>Nasdaq MRX</b>	MCRY
<b>NASDAQ Options</b>	NDQ	<b>MIAX Pearl</b>	MPRL

### 5.7.2 Canadian Composite

Unlike the US Composite, Canadian Composite “-CAN” requires access to all underlying Exchanges. If a new Exchange is added to the Canadian Composite, access to that exchange must be granted before data for the composite ticker can be sent. If the country code CA is used as ISO for an input symbol, the main listing for that symbol will be returned, rather than the composite level listing.

The following Canadian Exchanges are included in the composite:

Exchange	ISO
Toronto Stock Exchange	TSE
TSX Venture Exchange	TSX
Alpha ATS	ATS
CHI-X Canada	CHIC
Liquidnet Canada	LICA
Omega ATS	OMGA
PURE Trading	PURE
TMX Select	TMSX
Instinet Canada Cross	ICX
Canadian National	CNQ
TriAct Match Now	MATN
CX2	CX2
LYNX ATS	LYNX
Sigma X Canada	SIGX
Aequitas NEO Exchange	NEOE
Aequitas Lit Exchange	NEOL

### 5.7.3 Indian Composite

The Indian Composite includes NSE India and BSE India. Access to both these exchanges is required to get data for the “-IND” ticker.

### 5.7.4 Australian Composite

The Australian Composite includes ASX and CHIA (CHI-X APAC). Access to both these exchanges is required to get data for the “-AUS” ticker.

### 5.7.5 German Composite

The German Composite “-DEU” requires access to all underlying exchanges. If a new exchange is added to the German composite, access to that exchange must be granted before data for the composite ticker can be sent. The following German Exchanges are included in the composite:

Exchange	ISO
Berlin Stock Exchange	BER
Dusseldorf Stock Exchange	DUS
XETRA	ETR
Frankfurt Stock Exchange	FRA
Hamburg Stock Exchange	HAM
Hannover Stock Exchange	HAN
Munich Stock Exchange	MUN
XETRA Indices & ETFs	XEX
Stuttgart Stock Exchange	STU
Tradegate Exchange	TGAT

### 5.7.6 European Composite

The FactSet European Composite aggregates together post-trade data from various trading venues (including regulated markets, multilateral trading facilities, and over-the-counter trade reporting facilities) in multiple countries across most of the European Economic Area. The composite is only available on a delayed basis, with a delay time of 20 minutes. Access to the European composite “-EEA” requires access to all underlying venues<sup>5</sup>. Note that only Equities and ETFs are covered in the European composite.

The identifier is constructed with the ticker from the primary market and the trading currency. All data is consolidated by currency. For example, for Vodafone Group PLC the following identifiers are available:

Code	Exchange	Primary Market	Currency	Identifier
-EEA	European Composite	LSE	GBP	VOD.LON.GBP-EEA
			EUR	VOD.LON.EUR-EEA
			CHF	VOD.LON.CHF-EEA

<sup>5</sup> Contact your FactSet representative for the current list of all venues included in the European Composite.

## 5.8 Market and Index Movers

The Market Movers and Index Movers allow you to view the top ten gainers and losers, and leaders in volume and trade quantity for major global markets and indices. You can also view the top ten movers in pre- and post-market trading (U.S. only).

### 5.8.1 Market Movers

The Market Movers display allows you to view the top ten gainers and losers, and leaders in volume and trade quantity for major global markets.

**Note:** To access the US Market Movers in real time, a NASDAQ Level 1 subscription is required. A subscription to NASDAQ Basic subscription does not provide access to US Market Movers.

The available market mover types:

- Gainers and Losers - Top ten gainers and losers, by percentage and by net price value, for major Exchanges in selected region
- Trade Quantity - Top ten in trade and block quantity for the major Exchanges in selected region
- Volume Leaders - Top ten in volume, turnover, and % turnover for the major Exchanges in selected region

The symbols for Market Movers are constructed as:

MVR. <item KEY from table 5.8.1><position>-<ISO>

Example

- MVR.WNET1-NYS for the top Net Gain company on NYSE
- MVR.TURN2-NAS for the company with the second largest %-turnover on NASDAQ.

For a full list of Exchange ISO codes see [Chapter 5.6](#)

Type	Section	Key
<b>Gainers &amp; Losers</b>	Percent Gain	WPER
	Net Gain	WNET
	Percent Loss	LPER
	Net Loss	LNET
<b>Volume Leaders</b>	Volume Leaders	VOL
	Turnover	DOLVOL
	%Turnover	TURN

Type	Section	Key
	Block Volume	BLKVOL
	Unusual Volume	UNUSUAL
<b>Trade Quantity</b>	Trade Quantity	QUANT
	Block Quantity	BLKQNT

## 5.8.2 Index Movers

The Index Movers display allow you to view the top ten gainers and losers, and leaders in volume and trade quantity for major global indices. Data is updated every two minutes, although indices are recalculated at different times.

**Note:** To access Index Movers, you need a subscription to the Index constituents as well as Real time/Delayed access to the Exchange on which the constituents trade.

To access the Russell or the S&P Index Movers in real time, a NASDAQ Level 1 subscription is required. A subscription to NASDAQ Basic subscription does not provide access to access the Russell or the S&P Index Movers.

The symbols for Index Movers are constructed as:

IDX. <Index KEY from table 5.8.2.2>. <item key from table 5.8.2.1>position-<Index ISO as per:>

- FTSE – FTX
- S&P – SPX
- Russel – RUX

Example:

- IDX.UKX.ULPER1-FTX for the top Net Loss company in FTSE 100.
- IDX.RUA.QUANT9-RUX for the company with the ninth largest Trade Quantity in the Russel 3000.
- IDX.SPX.VOL3-SPX for the third largest Volume leader in the S&P 500.

**Table 5.8.2.1**

Type	Section	Key
<b>Gainers &amp; Losers</b>	Percent Gain	UWPER
	Net Gain	UWNET
	Percent Loss	ULPER
	Net Loss	ULNET
<b>Volume Leaders</b>	Volume Leaders	VOL
	Turnover	DOLVOL
	Block Volume	BLKVOL

**Table 5.8.2.2**

Index	Section	Key
<b>FTSE</b>	FTSE 100	UKX
	FTSE 250	MCX
	FTSE 350	NMX
	FTSE All Share	ASX
	FTSE Small Cap	SMX
<b>S&amp;P</b>	S&P 500	SPX
<b>Russell</b>	Russell 3000	RUA

### 5.8.3 Market statistics

The market statistics will track statistics and movements for a specific exchange for the current day. They are calculated every 50 seconds for NON-US markets and every 10 Second for US markets.

The available items are available in the below table with the value populated in the LAST\_PRICE field. Append the ISO to the symbol to get the statistics for the required exchange.

#### Example:

- MKT.ADV-NAS for number of advancers on NASDAQ
- MKT.HIGH-PAR for number of new highs on Euronext Paris.

Key	Type	Description
<b>MKT.ADV</b>	Advancers	Number of securities that has increased in price today
<b>MKT.DEC</b>	Decliners	Number of securities that has declined in price today
<b>MKT.UNC</b>	Unchanged	Number of securities with no price change today
<b>MKT.HIGH</b>	New Highs	Number of securities with a new 52-week high today
<b>MKT.LOW</b>	New Lows	Number of securities with a new 52-week low today
<b>MKT.TICK</b>	Ticks	Number of Securities with last tick up minus securities with last tick down
<b>MKT.UPTICK</b>	Up Ticks	Total number of up ticks in the market
<b>MKT.NOTICK</b>	No Ticks	Number of securities with no ticks
<b>MKT.UNCHTICK</b>	Unchanged Ticks	Total number of unchanged ticks in the market
<b>MKT.DOWNTICK</b>	Down Ticks	Total number of down ticks in the market
<b>MKT.AVOL</b> <sup>6</sup>	Advancing Volume	Total Volume for Advancers
<b>MKT.DVOL</b> <sup>6</sup>	Declining Volume	Total Volume for Decliners
<b>MKT.UVOL</b> <sup>6</sup>	Unchanged Volume	Total Volume for Securities with no price change
<b>MKT.TVO</b> <sup>6</sup>	Total Volume	Total Volume
<b>MKT.CVOL</b> <sup>6</sup>	Composite Volume	Composite Volume (Only available for US)
<b>MKT.VAL</b>	Turnover Volume	Sum of Dollar Turnover
<b>MKT.TRIN</b>	TRIN Index	(Advancers / Decliners) / (Advancing Volume / Declining Volume)

<sup>6</sup> LAST\_is populated with the value/100,000, the CUM\_VOL field contains the raw value for these volume fields

Key	Type	Description
<b>MKT.UPTICKV<sup>7</sup></b>	Up Tick Volume	Total Volume for securities with Up Ticks
<b>MKT.DOWNTICKV<sup>7</sup></b>	Down Tick Volume	Total Volume for securities with Down Ticks
<b>MKT.UNCHTICKV<sup>7</sup></b>	Unchanged Tick Volume	Total Volume for securities with Unchanged ticks
<b>MKT.AD</b>	Adv Dec Ratio	Advancers / Decliners
<b>MKT.ADTICK</b>	Tick Ratio	Up ticks / Down Ticks
<b>MKT.TISS</b>	Issues Traded	Number of securities traded

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<sup>7</sup> MKT.UPTICK/DOWNTICK/UNCHTICK volumes are only updated for Official Trades that update LAST fields

## 5.9 Exchange Roll-over timing

FactSet prepares for next trading day by adjusting the values in certain fields. FactSet rolls over Last Price to Previous Close Price and Date, and resets all BID and ASK fields, Last Volume, Open, High, Low, Cumulative Volume, Trade Count and Tick direction values to 0.

Rollover time is exchange specific<sup>8</sup> but typically occurs around one hour before the exchange opens on the trading day. A few examples below:

Exchange	Rollover Time
ASX	13.20 EST
Hong Kong Stock Exchange	17.15 EST
Bombay Stock Exchange	20.00 EST
MICEX	09.10 MSK
London Stock Exchange	03.20 GMT
NYSE AMEX	03.00 EST

For some markets, the feed will have two separate rollover messages for Trades and Quotes.

<sup>8</sup> Subject to change, please contact FactSet for the latest information.

## 5.10 Field Behavior

### 5.10.1 Close fields

When the market closes, the LAST\_PRICE and OFFICIAL\_CLOSE field is populated with the Official Close Price for the day. After the rollover next morning, the OFFICIAL\_CLOSE value is copied over to PREV\_CLOSE and the field reset to 0.

LAST\_PRICE and PREV\_CLOSE will have the same value until the market opens. LAST\_PRICE will be updated with the current price while PREV\_CLOSE will keep the close value until next day's rollover. The PREV\_CLOSE\_2 field keeps the PREV\_CLOSE value until about an hour before market open and can be used to calculate the price change for the previous day closer to market open.

Time	Last and Close field values
<b>Market Close</b>	LAST_PRICE = OFFICIAL_CLOSE = Todays official close price PREV_CLOSE = PREV_CLOSE_2 = Previous day's close price
<b>Rollover</b>	LAST_PRICE = PREV_CLOSE = Previous day's close price PREV_CLOSE_2 = Close price as of two days ago OFFICIAL_CLOSE = 0
<b>Shortly before Market open</b>	LAST_PRICE = PREV_CLOSE = PREV_CLOSE_2 = Previous day's close price OFFICIAL_CLOSE = 0
<b>Market Open</b>	LAST_PRICE = Current value PREV_CLOSE = PREV_CLOSE_2 = Previous day's close price OFFICIAL_CLOSE = 0

**Note:** OFFICAL\_CLOSE may not be available for all exchanges. The LAST\_PRICE value will always have the official close value after the market has closed.

### 5.10.2 Last Price fields

FactSet applies the logic provided by the exchanges to determine if a trade is eligible to update the official last price, high and low, open, cumulative volume etc. The available fields for the last price are LAST\_PRICE, TRADED\_PRICE and UNOFFICIAL\_PRICE as well as pre- and post-market fields. Any trade will update TRADED\_PRICE but only one out of LAST\_PRICE and UNOFFICIAL\_PRICE, based on trade type.

Field	Definition
<b>LAST_PRICE (300)</b>	Official last price from the exchange, updates based on exchange rules for trade eligibility to update official price.
<b>TRADED_PRICE (340)</b>	Last traded price from the exchange, may or may not update the official last price (LAST_PRICE).
<b>UNOFFICIAL_PRICE (400)</b>	Unofficial last price, updated by not eligible trade to update the last official price (LAST_PRICE) based on exchange rules (example: odd lot trades for US markets).

### 5.10.3 Empty quote fields

If the order book is empty, or one side of the book is empty, the field QUOTE\_DELETION\_FLAG (FID 1765) should be used to indicate that either BID, ASK or either of the values are not available as per the below. For BID/ASK (MSG\_TYPE = Q) records the below definitions should be used to interpret the QUOTE\_DELETION\_FLAG field.

Value	Definition
<b>0</b>	Both BID and ASK is available
<b>1</b>	No BID
<b>2</b>	NO ASK
<b>3</b>	No Quote (no BID or ASK)

#### 5.10.4 Open and close trade conditions.

US Exchanges (NASDAQ, NYSE and AMEX) do not run auctions in the same way as the other Non-US Exchanges. Therefore, it is expected to receive Open and Close trades only and no "auctions". They can be identified by 29 (OPT) and 31 (CLT) values in the Trade Conditions field. If a security is trading that day, the following Trade conditions will be available for that security.

Listing Exchange Trades:

- **29 - OPT** - Represents Market Center Opening Trade for symbols representing the Primary/Listing Exchange.
- Example - AMZN will only have "OPT" for the opening trade on NASDAQ.
- **31 - CLT** - Same as above, but for Market Center Closing Trades.
- These are available for all US Exchange listed companies for their respective listing exchanges. This represents the Opening Auction Price, like other Non-US exchanges.

Exchange Open/Close:

- **43- OPN** - Represents the Market Open for the Symbol and Exchange. The actual value may differ from OPT since these could represent a different Exchange.
- **44 - CLS** - Market Close. Same as above, but for closing price (not necessarily closing auction/trade).

Other Markets:

- **65 - Open Auction price** – Used by Non-US Exchanges
- **66 - Closing auction prices** – Used by Non-US Exchanges
- Multiple **OAC/AUC** for London markets does not mean multiple auctions. It is the indicative opening auction price changes during market makers time (indicative is marked by "IND").
- "AUC" Trades are individual trades that make up the uncrossing of the order book. The sum of all AUC Trades would equate to the volume of the single uncrossing ("UT" or # Trade Condition value 71) trade. To capture actual trade for Primary/Listing exchange use Trade Condition values 29 and 31.

## 6. Appendix

### Appendix A: International Currency Codes ISO-4217

Currency	ISO Code
Afghanistan Afghani	AFN
Albanian Lek	ALL
Angolan Kwanza	AOA
Armenia Dram	AMD
Netherlands Antilles Guilder	ANG
UAE Dirham	AED
Argentine Peso	ARS
Austrian Schilling*	ATS
Australian Dollar	AUD
Aruban Guilder	AWG
Azerbaijan Old Manat	AZM
Azerbaijan New Manat	AZN
Bosnian Marka	BAM
Barbados Dollar	BBD
Bangladesh Taka	BDT
Belgian Franc *	BEF
Bulgarian Lev	BGN
Bahraini Dinar	BHD
Burundi Franc	BIF
Bermuda Dollar	BMD
Brunei Dollar	BND
Bolivian Boliviano	BOB

Currency	ISO Code
Brazilian Real	BRL
Bahamas Dollar	BSD
Bhutan Ngultrum	BTN
Botswana Pula	BWP
Belarusian Ruble	BYN
Belize Dollar	BZD
Canadian Dollar	CAD
Congolese Franc	CDF
Swiss Franc	CHF
Chile UF	CLF
Chilean Peso	CLP
China Renminbi Offshore	CNH
China Renminbi	CNY
Colombian Peso	COP
Costa Rica Colon	CRC
Cuban Peso	CUP
Cape Verde Is. Escudo	CVE
Cyprus Pound *	CYP
Czech Koruna	CZK
East German Ostmark	DDM
German Deutsche Mark *	DEM
Djibouti Franc	DJF
Danish Krone	DKK

\* European Union (EU) Countries use 'Euro'

Currency	ISO Code
Dominican Rep. Peso	DOP
Algerian Dinar	DZD
Ecuador Sucre	ECS
Estonian Kroon *	EEK
Egyptian Pound	EGP
Spanish Peseta *	ESP
Ethiopian Birr	ETB
Euro	EUR
Euro Floating Rate	EUX
Finnish Markka *	FIM
Fiji Dollar	FJD
Falkland Is. Pound	FKP
French Franc *	FRF
British Pounds	GBP
British Pence	GBX
Georgian Lari	GEL
Ghana Cedi	GHS
Gibraltar Pound	GIP
Gambia Dalasi	GMD
Guinea Franc	GNF
Greek Drachma *	GRD
Guatemala Quetzal	GTQ
Guinea-Bissau Peso	GWP
Guyana Dollar	GYD
Hong Kong Dollar	HKD
Honduras Lempira	HNL
Croatian Kuna	HRK

Currency	ISO Code
Haiti Gourde	HTG
Hungarian Forint	HUF
Indonesian Rupiah	IDR
Indonesian Onshore Traded	IDT
Irish Punt *	IEP
Israeli Shekel	ILS
Indian Rupee	INR
Iraqi Dinar	IQD
Iran Rial	IRR
Icelandic Krona	ISK
Italian Lira *	ITL
Jamaican Dollar	JMD
Jordanian Dinar	JOD
Japanese Yen	JPY
Kenya Shilling	KES
Kyrgyzstan Som	KGS
Cambodian Riel	KHR
Comoros Franc	KMF
North Korean Won	KPW
South Korean Won	KRW
Kuwait Dinar	KWD
Cayman Islands Dollar	KYD
Kazakhstan Tenge	KZT
Laos New Kip	LAK
Lebanese Pound	LBP
Sri Lanka Rupee	LKR

Currency	ISO Code
Liberian Dollar	LRD
Lesotho Loti	LSL
Lithuanian Litas *	LTL
Luxembourg Franc *	LUF
Latvian Lats *	LVL
Libyan Dinar	LYD
Moroccan Dirham	MAD
Moldovan Leu	MDL
Malagasy Ariary	MGA
Macedonian Denar	MKD
Myanmar (Burma) Kyat	MMK
Mongolian Tugrik	MNT
Macau Pataca	MOP
Mauritania Old Ouguiya	MRO
Mauritania Ouguiya	MRU
Maltese Lira *	MTL
Mauritian Rupee	MUR
Maldive Is. Rufiyaa	MVR
Malawi Kwacha	MWK
Mexican Peso	MXN
Malaysian Ringgit	MYR
Mozambique New Metical	MZN
Namibian Dollar	NAD
Nigerian Naira	NGN
Nicaragua Cordoba Oro	NIO
Netherlands Guilder *	NLG
Norwegian Krone	NOK

Currency	ISO Code
Nepalese Rupee	NPR
New Zealand Dollar	NZD
Oman Rial	OMR
Panama Balboa	PAB
Peruvian New Sol	PEN
Papua & New Guinea Kina	PGK
Philippines Peso	PHP
Pakistan Rupee	PKR
Polish Zloty	PLN
Portuguese Escudo *	PTE
Paraguay Guarani	PYG
Qatari Rial	QAR
Romanian New Leu	RON
Serbian Dinar	RSD
Russian Rouble	RUB
Rwanda Franc	RWF
Saudi Arabian Riyal	SAR
Solomon Is. Dollar	SBD
Seychelles Rupee	SCR
Sudanese Dinar	SDG
Swedish Krona	SEK
Singapore Dollar	SGD
St. Helena Pound	SHP
Slovenian Tolar*	SIT
Slovakia Koruna*	SKK
Sierra Leone Leone	SLL

Currency	ISO Code
Somali Shilling	SOS
Surinam Dollar	SRD
El Salvador Colon	SVC
Syrian Pound	SYP
Swaziland Lilangeni	SZL
Thailand Baht	THB
Turkmenistan Manat	TMT
Tunisian Dinar	TND
Thailand Baht Offshore	TOF
Tonga Pa'anga	TOP
Turkish Lira	TRY
Trinidad & Tobago Dollar	TTD
Taiwan Dollar	TWD
Tanzania Shilling	TZS
Ukraine Hryvnia	UAH
Uganda Shilling	UGX
U.S. Dollar	USD
Uruguay Peso	UYU

Currency	ISO Code
Uzbekistan Sum	UZS
Venezuelan Old Bolivar	VEF
Venezuelan Bolivar Soberano	VES
Vietnam Dong	VND
Vanuatu Vatu	VUV
Western Somoa Tala	WST
C.F.A Franc (C. African)	XAF
East Caribbean Dollar	XCD
European Currency Unit	XEU
C.F.A Franc (W. African)	XOF
CFP Franc	XPF
Yemeni Rial	YER
South African Rand	ZAR
Zimbabwe New Notional	ZDN
Zambian Kwacha	ZMK
Zambian New Kwacha	ZMW
Zaire Zaire	ZRN
Zimbabwe Old Dollar	ZWD

Non-Standard currency codes supported

Currency	ISO Code
<b>Great British Pence</b>	GBX

Currency	ISO Code
<b>No specific currency unit (e.g. percentage)</b>	XXX

**Appendix B: Trade Conditions**

Code	Short Name	Description
0	-	Regular Trade
1	AT	Automatic Execution
2	ISO	Intermarket Sweep
3	.T	Form T
6	ISO AT	Intermarket Sweep Automatic Execution
7	ISO .T	Intermarket Sweep Form T
8	ISO .T AT	Intermarket Sweep Form T Automatic Execution
9	DEV AVP	Derivatively Price Average Price
17	X	Cancelled
18	CX	Corrected
19	HLT	Halt
20	RES	Resume
21	BK	Block Trade
22	ORD	Ordinary Trade
23	DEV	Derivatively Priced
24	x	Trade Through Exempt
25	CSH	Cash Trade
26	NXT	Next Day Trade
27	SEL	Seller
28	YEL	Yellow Flag
29	OPT	Market Center Opening Trade
30	ROP	Reopening Trade

Code	Short Name	Description
31	CLT	Closing Trade
32	SOL	Sold Last
33	SOS	Sold Out of Sequence
34	ESO	Extended Hours Sold Out of Sequence
35	SST	Stopped Stock
36	ACQ	Acquisition
37	BCH	Bunched Trade
38	DIS	Distribution Trade
39	BSD	Bunched Sold Trade
40	PVT	Price Variation Trade
41	127	Rule 127
42	155	Rule 155
43	OPN	Market Open
44	CLS	Market Close
45	SPL	Split Trade
46	PRF	Prior Reference Price
47	CAP	CAP Election Trade
48	SOT	Stock Option Trade
49	AVP	Average Price Trade
50	CRX	Cross Trade
51	SUS	Wild Trade
52	SUS	Suspect Trade
53	ODY	Opening Delay
54	PIN	Price Indication

Code	Short Name	Description
55	TRI	Trading Range Indication
56	MIB	Market Imbalance Buy
57	MIS	Market Imbalance Sell
58	CIB	On Market Imbalance Close Buy
59	CIS	On Market Imbalance Close Sell
60	NMI	No Market Imbalance
61	NCI	No on Close Market Imbalance
62	IND	Indicative Price
63	INC	Indicative Close Price
64	AUC	Auction Price
65	OAC	Opening Auction price
66	CAC	Closing Auction Price
67	OHT	Off Hour Trade
68	OHF	Off Hour Fixed Price Trade
69	OHB	Off Hour Basket Trade
70	DEL	Delayed
71	UT	Uncrossing Price
72	LC	Late Correction
73	NM	Not to Mark
74	PC	Previous Day Contra
75	CT	Contra Trade
76	NT	Negotiated Trade Delayed
77	NEG	Negotiated Trade
78	ODL	Ordinary Trade Delayed

Code	Short Name	Description
79	OOC	Ordinary Trade OTC
80	SI	SI Trade
81	SID	SI Trade Delayed
82	SIC	SI Trade Cancel
83	OTX	OTC Trade Cancel
84	OTD	OTC Trade Delayed
85	ITF	Interfund Cross
86	OVR	Overnight
87	BC	Bargain Conditions
88	CBX	Cross Order from Basket
89	VT	Valuation Trade
90	DN	Delta Neutral
91	MVP	Market VWAP
92	OPE	Options Execution
93	NRT	Non-Regular Trade
94	ODD	Odd Lot
95	ANY	Anonymous
96	OTC	Over the Counter
97	CKP	Chui Kehai Price
98	NKP	Nariyuki Kehai Price
99	SKP	Special Kehai Price
100	FKP	Final Kehai Price
101	AKP	Approved Kehai Price
102	MID	Mid-Price
103	BID	Bid Price
104	ASK	Ask Price

Code	Short Name	Description
105	REF	Reference Price
106	COT	Control Price
107	OHR	After Hours Reference Price
108	EST	Estimated Price
109	KAS	Kassa Price
110	SPC	Special Price
111	NOM	Nominal Price
112	PPB	Partially Paid Bid
113	PPA	Partially Paid Ask
114	XBP	XETRA Best Price
115	BBK	Buy Back
116	BUY	Buy In
117	POP	Projected Open
118	THO	Theoretical Open
119	INT	Intermediate Market
120	NEM	Negotiated Market
121	OFX	Off Board Trading
122	NET	Net Price
123	GRS	Gross Price
124	OFF	Official Price
125	PRV	Provisional Report
126	AMK	Morning Kerb
127	PMK	Afternoon Kerb
128	UNF	Unofficial Price
129	FAR	First AM Ring
130	SAR	Second AM Ring

Code	Short Name	Description
131	FPR	First PM Ring
132	SPR	Second PM Ring
133	OFA	Outside First AM Ring
134	OSA	Outside Second AM Ring
135	ITO	Interoffice
136	OFP	Outside First PM Ring
137	OMK	Outside Morning Kerb
138	OPK	Outside Afternoon Kerb
139	OSP	Outside Second PM Ring
140	OFB	Off Order Book
141	MKT	Market Condition
142	POR	Portfolio Trade
143	PRA	Price Alert
144	VOL	Volume Alert
145	NOS	Nostro On Order Book
146	NAV	Net Asset Value
147	SET	Settlement
148	SPT	Special Price Trade
149	A/O	As/Of
150	RV	Reversal Trade
151	SLO	Seller Option
152	AVL	Actual Volume
153	EVL	Estimated Volume
154	N/W	No/Was
155	WAP	Weighted Average Price
156	AP5	Avg Price 5-minute Session

Code	Short Name	Description
157	AP1	Avg Price 1-minute Session
158	EXP	Exchange for Physical
159	MCX	Match Cross Trade
160	EXO	Exchange for Option
161	EXS	Exchange for Swaps
162	FRZ	Frozen
163	RES	Reserved
164	c	Commission
165	PDT	Previous Day Trade
166	ONS	OTC Non-Standard
167	PBI	Paid Bid
168	PBA	Paid Ask
169	WT	Worked Trade
170	DBS	Dealer Bought
171	DSS	Dealer Sell
172	IDT	Interdealer Trade
173	PPN	Pre-Open
174	ORT	Opening Rotation
175	PCR	Pre-Cross
176	DDL	Delayed Delivery
177	CON	Contingent Trade
178	BAS	Basis Trade
179	SPS	Special Trading Session
180	INX	Internal Cross
181	CCP	Calculated Closing Price
182	MNC	Mandatory Cash

Code	Short Name	Description
183	TMP	Theoretical Matching Price
184	OLI	Options Liquidation Index
185	OCI	Options Clearing Index
186	ORI	Open Reference Price
187	EDP	EDSP
188	IFM	Investment Funds Market
189	-	Open Detail
190	-	Intraday Detail
191	TFT	Trade for Trade
192	PCL	Post Close
193	VWAP	VWAP Trade
194	IES	International Auto Execution Suspended
195	IVS	International VWAP Auto Execution Suspended
196	ODR	Orders Suspended
197	SMA	SETS Auto Ex Suspended
198	AMA	ACCEPT Match
199	MPM	Mid-Price Match
200	REPO	Repurchase Agreement
201	SSL	Standard Settlement
202	NST	Non-standard Settlement
203	EXG	Exchange Granted
204	NUN	No Uncrossing
205	BVT	Best Valuation Without Turnover
206	EXT	Exchange Trade

Code	Short Name	Description
207	LMI	Last Midpoint Order Price
208	VAR	Variable
209	FIX	Fixing
210	MSD	Manual/Special Lot Direct
211	MSN	Manual/Special Lot Non-Direct
212	AMD	Auto match Direct
213	PRE	Pre-Opening
214	PNV	Price Alert No Validation
215	TWA	Trade Weighted Average Price
216	PVC	Previous Day Cancel
217	PCX	Previous Day Correction
218	PDD	Previous Day Delayed
219	PMC	Previous Day Market Condition
220	PNT	Previous Day Negotiated Trade
221	DVT	Derivatives Trade
222	EXD	Exchange Trade Delayed
223	OLD	Odd Lot Delayed
224	VLT	Volatility Trading Pause
225	SSR	Short Sale Restriction
226	SSD	Short Sale Restriction Deactivated
227	OTH	Other Trade
228	REP	Representative
229	NOV	Not Verified

Code	Short Name	Description
230	FUS	Futures Settlement Index
231	OPS	Options Settlement Index
232	PLM	Preliminary Settlement
233	OST	Opening Settlement
234	LEG	Leg Spread
236	BP	Booking Purpose Only
237	BV	Book Value
238	BW	Buy & Write
239	DR	Directed Reporting
240	EC	Exercise Call Option
241	EF	Settlement Futures Contract
242	EP	Exercise Put Option
243	EQ	Equity Combination
244	ET	ETF Special Trades
245	FD	Forward Delivery
246	FM	Foreign Market Sale
247	GL	Government Loan Security (BB)
248	IB	Index Replicating Portfolio Special Crossing
249	LN	Loan
250	LR	Loan Return
251	LT	Late Trade
252	LTC	Late Tailor-Made Combination Crossing
253	OR	Foreign-To-Foreign Trade
254	OS	Overseas Trade

Code	Short Name	Description
255	PT	Put-Through Special Crossing
256	SA	Completion Order Special Crossing
257	SH	Short Sale
258	SO	Shortfall Underwriting/Other Special Crossing
259	SP	Block Special Crossing
260	SPC	Special Combination Bulletin Board Crossing
261	ST	Market Stabilization Trade
262	SX	Portfolio Special Crossing
263	TM	Tailor Made Combination
264	WH	Wholesale Loan Security
265	XT	Crossing
266	XTC	Bulletin Board Combination Crossing
267	XTT	Tailor Made Combination Crossing
268	IN	International
269	OL	Market trade
270	PF	Portfolio Crossing
271	OMK	Off Market
272	XX	Extraordinary
273	AX	Agency Cross
274	BBT	Broker to Broker Trade
275	CPT	Connected Party Trade
276	PPT	Protected Principal

Code	Short Name	Description
277	RPT	Riskless Principal
278	XTXT	Normal Sided Cross
279	CP	Centre Point
280	LTCT	Late Trade Combination
281	ST	Price Stabilization Crossing
282	STL	Price Stabilization Late Trade
283	QB	Quote Display Board Trade Report
284	VM	Volume Match Book Trade
285	NORM	Rebooking of Auto Match
286	OTLC	OTC Late Correction
287	SILC	SI Late Correction
288	EOM	End of Month Price
289	CNG	Changing Transaction
290	BAS	Basket Trade
291	SOQ	Special Opening Quotation
292	UNT	Unit Trading
293	CNT	Connect
294	CFD	CFD Trade
295	DKP	Dark Trade
296	PCV	Part Calculated Value
297	HLD	Held
298	TAL	Trading at Last
299	NX	NBBO Crossing Trade
300	LIS	List Offering/Takedown
301	WHI	When Issued Trade

Code	Short Name	Description
302	LAM	Reported Late After Market Hours
303	AJS	Adjusted Terms
304	STD	Straddle
306	CMB	Combination Trade
307	SPI	Stopped Trade Through
308	BEN	Benchmark Trade
309	CPX	Closing Price Cross
305	BWT	Buy-write Option Leg
310	NRN	Non-Regular Trade
311	LGC	Leg Guaranteed Cross
312	UVP	Unable to Verify Dollar Price
313	OEX	Off Exchange Trade
314	NOD	Non-Standard Delayed
315	RED	REPO Delayed
316	OFD	Off Hour Delayed
317	ESD	Exchange Granted Delayed
318	OTD	Other Delayed
319	LUD	Limit Up/Limit Down
320	BLS	Bid Limit State Entered
321	BLE	Bid Limit State Exit
322	OLS	Ask Limit State Entered
323	OLE	Ask Limit State Exit
324	NLS	NBBO Limit State Entered
325	NLE	NBBO Limit State Exit
326	BLX	Bid Limit Entered Ask Limit Exit

Code	Short Name	Description
327	OLX	Bid Limit Exit Ask Limit Enter
328	REV	Limit Up Limit Down Restated Value
329	ROI	Limit Up Limit Down Reopen Update
330	OUT	Limit Up Limit Down Outside Price
331	SDT	LULD Suspended
332	ROU	Routed
333	TUR	Turnover Reporting
334	BRK	Broken Trade
335	SSO	Standard Outside Spread
336	PLV	Plain Vanilla Trade
337	TEC	Technical Trade
338	GIV	Give Up/Give In
339	TRC	Trade with Conditions
340	EXV	Ex/Cum Dividend
341	INZ	Internalized Trade
342	SMXT	Self-Managed Super Fund
343	SML	Small Trade
344	UPP	Upper Limit Price Band
345	LOW	Lower Limit Price Band
346	NNT	Non-Net
347	BYP	Bypass Trade
348	MOC	Market on Close
349	CPP	Centre Point Preference

Code	Short Name	Description
350	OCL	Corrected Consolidated Close
351	LRG	Large Portfolio Trade
352	LRD	Large Portfolio Delayed
353	LRT	Large Principle Transaction
354	LTD	Large Principle Transaction Delayed
355	SPD	At or Within Spread
356	POT	Post Trading Hours
357	PRT	Pre-Trading Hours
358	48H	48 Hour Settlement
359	120H	120 Hour Settlement
360	NSQ	Non-Significant Quantity
361	72H	T+3 Settlement
362	IXT	Indivisible Cross Order
363	OFS	Offshore Market
364	PPP	PPP Price
365	PSA	Price Sensitive Announcement
366	FB	Foreign Buyer
367	DB	Domestic Buyer
368	FS	Foreign Seller
369	DS	Domestic Seller
370	FRAC	Fractional Trade
371	UPO	Update to Volume Only
372	XM	XM Orders
373	AVD	Average of Day Transactions

Code	Short Name	Description
374	CO	Closing of Orders
375	DET	Determined Price
376	CRK	Crack Spread
377	TST	Two-Sided Transaction
378	APB	Any Price Block Trade
379	PAP	Preference Any Price Block Trade
380	CPB	Contra Party - Broker Dealer
381	CCC	Contra Party - Customer
382	CPM	Contra Party - Non-Member
383	QCT	Qualified Contingent Trade
384	CDY	Closing Delay
385	PLMR	Preliminary Settlement Rounded
386	THS	Theoretical Settlement
387	THU	Theoretical Settlement Unrounded
388	SETU	Settlement Unrounded
389	PLTU	Preliminary Theoretical Settlement Unrounded
390	PLTA	Preliminary Theoretical Settlement Rounded
391	XLT	XL Trade
392	OMS	Out of Main Session
393	IPO	Initial Public Offering
394	TOF	Tender Offer Trade
395	PRO	Preliminary Open Price
396	POC	Preliminary Closing Price

Code	Short Name	Description
397	RPD	Reported Previous Day
398	DLD	Deal Driven
399	ATS	ATS Indicator
400	CAT	Contra Party - ATS
401	m	Markup/Markdown included in Price
402	n	No Commission or Markup/Markup Included
403	NTBC	Non-Transaction-Based Compensation Arrangements (NTBC) Indicator
404	ZAR	ZARABA Close
405	CLC	Close at the Closing Price
406	EOV	End of Day Volume Auction
407	FUT	Future Settlement Date
408	NCX	National Cross
409	ICX	Intentional Cross
410	RFQ	Request for Quote
411	IAC	Intraday Auction
412	AOD	Auction on Demand
413	DEF	Deferred Publication
414	LSC	Large in Scale
415	GC	Delayed Publication Late Correction
416	BPR	Broker Preferred Trade
417	SPP	Specified Pool Transaction
418	DRS	Dollar Roll Without Stipulation

Code	Short Name	Description
419	SDR	Stipulated Dollar Roll
420	DRX	Derivative-Related Cross
421	DUPL	Duplicative Indicator
422	PND	Price Pending
423	PUC	Periodic Auction
424	NBC	Non-Base Currency Trade
425	LIT	Lit Auction
426	BVO	Block Volume Only
427	SLAN	Single Leg Auction Non-ISO
428	SLAI	Single Leg Auction ISO
429	SLCN	Single Leg Cross Non-ISO
430	SCLI	Single Leg Cross ISO
431	SLFT	Single Leg Floor Trade
432	MLET	Multi Leg Auto-Electronic Trade
433	MLAT	Multi Leg Auction
434	MLCT	Multi Leg Cross
435	MLFT	Multi Leg Floor Trade
436	MESL	Multi Leg Auto-Electronic Trade Against Single Leg(s)
437	TLAT	Stock Options Auction
438	MASL	Multi Leg Auction Against Single Leg(s)
439	MFSL	Multi Leg Floor Trade Against Single Leg(s)
440	TLET	Stock Options Auto-Electronic Trade
441	TLCT	Stock Options Cross

Code	Short Name	Description
442	TLFT	Stock Options Floor Trade
443	TESL	Stock Options Auto-Electronic Trade Against Single Leg(s)
444	TASL	Stock Options Auction Against Single Leg(s)
445	TFSL	Stock Options Floor Trade Against Single Leg(s)
446	CBMO	Multi Leg Floor Trade of Proprietary Products
447	3C	CBOE Closing Cross

## Appendix C: Market Makers

## Australian Market (ASX)

ID	Broker Name	ID	Broker Name	ID	Broker Name
119	ABN AMRO Clearing Sydney Pty Ltd	409	Burrell & Co Holdings Pty Ltd	120	Commonwealth Securities Ltd
373	AFS Capital Securities Ltd	312	Canaccord Genuity Ltd	140	Commonwealth Securities Ltd
0	Anonymous	677	Canaccord Genuity Patersons Ltd	141	Commonwealth Securities Ltd
601	Argonaut Securities Pty Ltd	310	CBA Equities Ltd	110	Credit Suisse Equities (Australia) Ltd
395	Ascot Securities Pty Ltd	806	CBA Equities Ltd	810	CREDIT SUISSE WAR MM-110
307	Austock Securities Ltd	911	CBA Equities Ltd	604	D J Carmichael Pty Ltd
638	Australian Investment Exchange Ltd	249	CCZ Statton Equities Pty Ltd	289	D2MX Pty Ltd
829	Australian Investment Exchange Ltd	252	Citadel Securities (Hong Kong) Ltd	210	Deutsche Securities Australia Ltd
202	Baker Young Stockbrokers Ltd	952	Citadel Securities (HK) ETO MM	311	E. L. & C. Baillieu Stockbroking Ltd
258	Barclays Capital Asia Ltd	203	Citigroup Global Markets Australia Pty Ltd	220	Eclipse Futures (HK) Ltd
112	BBY Ltd	801	Citigroup Global Markets Australia Pty Ltd	941	Eclipse Futures (HK) Ltd
154	Bell Potter Securities Ltd	905	Citigroup Global Markets Australia Pty Ltd	102	Euroz Securities Ltd
111	Berndale Securities Ltd	303	Citigroup Securities Clearing Australia Ltd	147	Evans and Partners Pty Ltd
251	BGC (Securities) Australia Pty Ltd	231	CLSA Australia Pty Ltd	352	F. W. Holst & Co. Pty. Ltd
189	BNP Paribas Securities Services	265	CMC Markets Stockbroking Ltd	355	FinClear Execution Ltd
106	Bridges Financial Services Pty Ltd	266	CMC Markets Stockbroking Ltd	123	Foster Stockbroking Pty Ltd
130	BTIG Australia Ltd				

ID	Broker Name
232	Foster Stockbroking Pty Ltd
229	GETCO Australia Pty Ltd
603	GMP Securities Australia Pty Ltd
361	Goldman Sachs Australia Pty Ltd
608	Hartleys Ltd
138	HUB24 Custodial Services Ltd
951	IMC Pacific Pty Ltd
217	Instinet Australia Pty Ltd
239	Interactive Brokers Australia Pty Ltd
237	Interactive Brokers
245	Investec Securities (Australia) Pty Ltd
937	J.P. Morgan ETO
297	J.P. Morgan Securities Australia Ltd
606	JDV Ltd
609	Jump Pacific
953	Kokomo Capital Pty Ltd
916	Liquid Capital Australia Pty Ltd
257	Liquidnet Australia Pty Ltd
329	Lodge Partners Pty Ltd
218	M.J Wren & Co Pty Ltd

ID	Broker Name
924	Maco Apac Pte Ltd
244	Macquarie Equities Ltd
156	Macquarie Securities (Australia) Ltd
802	Macquarie Securities (Australia) Ltd
224	Mako APAC Pte. Ltd
961	Merrill Lynch (Australia) Automated Markets Ltd
366	Merrill Lynch Equities (Australia) Ltd
960	Metark Trading Pty Ltd
104	MF Global Securities Australia Ltd
211	Moelis Australia Securities Pty Ltd
299	Morgan Stanley Australia Securities Ltd
338	Morgan Stanley Smith Barney Australia Pty Ltd
406	Morgans Financial Ltd
108	Morrison Securities Pty Ltd
919	Mosaic Risk Management Pty Ltd
215	National Australia Securities Ltd
129	Nomura Australia Ltd
292	Octa Phillip Securities Ltd

ID	Broker Name
113	OpenMarkets Australia Ltd
923	Optiver Australia Pty Ltd
233	Ord Minnett Ltd
179	Pershing Securities Australia Pty Ltd
107	Petra Capital Pty Ltd
219	Prescott Securities Ltd
254	RBC Securities Australia Pty Ltd
270	RBS Equities (Australia) Ltd
803	RBS Equities (Australia) Ltd
241	RBS Securities (Australia) Ltd
807	RBS Securities (Australia) Ltd
165	Religare Securities Australia Pty Ltd
144	Share Investing Ltd
298	Shaw and Partners
678	State One Stockbroking Ltd
945	Susquehanna Pacific Pty Ltd
512	Taylor Collison Ltd
255	Third Party Platform Pty Ltd
959	Tibra Trading Pty Ltd

ID	Broker Name
238	Timber Hill Australia Pty Ltd
940	Timber Hill Australia Pty Ltd
150	UBS Securities Australia Ltd

ID	Broker Name
933	UBS Securities Australia Ltd
157	Unknown
134	Velocity Trade Ltd
236	Virtu Financial Asia Pty Ltd

ID	Broker Name
345	Virtu ITG Australia Ltd
988	Vivienne Court Trading Ltd
122	Wealthub Securities Ltd
412	Wilson HTM Ltd

**Canadian Stock Exchange (TSX)**

ID	Broker Name
73	A & A Securities, Inc.
74	AAA Southeast Equities, Inc.
75	AB Capital Securities, Inc.
202	All Group Financial Services, Inc
3	AltaCorp Capital Inc.
76	Angping & Associates Securities, Inc.
77	Apex Phils. Equities, Inc.
78	Armstrong Securities, Inc.
79	Asiamerit Securities, Inc.
80	AsiaSec Equities, Inc.
81	ATC Securities, Inc.
82	Aurora Securities, Inc.
83	Ba Securities, Inc.
28	BBS Securities Inc.
84	Belson Securities, Inc.

ID	Broker Name
85	Benjamin CO CA & Company, Inc.
86	Bernad Securities, Inc.
9	BMO Nesbitt Burns Inc.
71	Brant Securities Ltd.
63	Byron Capital Markets Ltd
43	Caldwell Securities Ltd.
33	Canaccord Capital Corp.
4	Cantor Fitzgerald Canada Corporation
29	Casimir Capital Ltd.
41	Castleton Commodities Canada Securities LP
87	Century Securities, Inc.
226	Chippingham Financial Group Ltd.
26	Chippingham Financial Group
88	Christfund Securities (Phils.), Inc.

ID	Broker Name
5	Citadel Securities Canada ULC
89	Citi Securities, Inc.
24	Clarus Securities Inc
91	CLSA Philippines, Inc.
92	COL Financial Group, Inc.
922	Commission Direct Inc.
72	Credit Suisse Securities (Canada), Inc.
93	Credit Suisse Securities (Philippines), Inc.
32	CTI Capital Inc.
94	Da Market Securities, Inc.
95	DBS Vickers Securities (Phils.), Inc.
19	Desjardins Securities Inc.
51	Deutsche Bank Securities Ltd.

ID	Broker Name
96	Deutsche Regis Partners, Inc.
97	Diversified Securities, Inc.
31	Dominick Inc.
99	DPB-Daiwa Capital Markets Philippines, Inc.
27	Dundee Securities Corp.
101	DW Capital, Inc.
110	E. Chua Chiaco Securities, Inc.
30	e3m Investments Inc.
111	Eagle Equities, Inc.
18	Echelon Wealth Partners Inc.
996	Edgecrest Capital Corp.
56	Edward Jones
8	Eight Capital
12	Electronic Transaction Clearing Canada Inc.
121	EquitiWorld Securities, Inc.
123	Evergreen Stock Brokerage & Securities, Inc.
124	F.YAP Securities, Inc.
132	FEB Stockbrokers, Inc.
22	Fidelity Clearing Canada ULC

ID	Broker Name
141	Fidelity Securities, Inc.
145	Finvest Securities Company, Inc.
150	First Integrated Capital Sec., Inc.
200	First Orient Securities, Inc.
10	FirstEnergy Capital Corp.
201	Fortune Securities, Inc.
203	Francisco Ortigas Securities, Inc.
35	Friedberg Mercantile Group Ltd
204	G.D. Tan & Company, Inc.
999	Genuity Capital Markets
168	GHS Securities Canada Ltd.
42	Global Maxfin Capital Inc.
54	Global Securities Corp.
205	GlobalLinks Securities & Stocks, Inc.
208	Golden Tower Sec. & Holdings, Inc.
65	Goldman Sachs Canada Inc.
210	Goldstar Securities, Inc.
217	Grand Asia Securities, Inc.

ID	Broker Name
207	Gravitas Securities Inc.
218	Guild Securities, Inc.
220	Guoco Securities (Phils.), Inc.
222	H.E. Bennett Securities, Inc.
62	Haywood Securities Inc.
233	HDI Securities, Inc.
234	Highland Securities Phils., Inc.
250	HK Securities, Inc.
252	HSBC Securities (Phils.), Inc.
256	I. Ackerman & Company, Inc.
257	I.B. Gimenez Securities, Inc.
261	IGC Securities, Inc.
6	INFOR Financial Inc.
13	Instinet Canada Ltd.
17	Integral Wealth Securities Limited
57	Interactive Brokers Canada Inc
292	Intra-Invest Securities, Inc.
299	Investors Securities, Inc.
50	JC Clark Ltd.

ID	Broker Name
44	Jones Gable & Company Ltd.
69	Jordan Capital Markets
102	Lakeshore Securities Inc
48	Laurentian Bank Securities Inc.
68	Leede Jones Gable Inc.
38	Liquidnet Canada Inc
45	Loewen Ondaatje McCutcheon Ltd.
37	MacDougall MacDougall & MacTier Inc.
11	Macquarie Capital Markets Canada Ltd.
34	Maison Placements Canada Inc.
70	Manulife Securities Incorporated
49	Merlin Canada Ltd
39	Merrill Lynch Canada Inc.

ID	Broker Name
60	MF Global Canada Co.
53	Morgan Stanley Canada Ltd.
52	NCP Northland Capital Partners Inc
67	Northern Securities Inc.
64	Octagon Capital Corporation
25	Odlum Brown Ltd.
16	Paradigm Capital Inc.
21	Pavilion Global Markets Ltd.
90	PCIB Securities, Inc.
143	Pershing Securities Canada Ltd.
59	PI Financial Corp.
66	Pope & Company
58	Qtrade Securities Inc.
2	RBC Capital Markets
46	Richardson GMP Limited

ID	Broker Name
997	Scotia iTrade Corp
40	Sheridan Brothers L.P.
23	State Street Global Markets Canada Inc.
20	Stonecap Securities Inc
7	TD Securities Inc.
240	Tempest Capital Corp.
47	Timber Hill Canada Company
100	Toronto Stock Exchange
15	UBS Securities Canada Inc./UBS Valeurs Mobilieres Canada Inc.
300	Unknown TSX
55	Velocity Trade Capital Ltd.
998	Versant Partners Inc.
212	Virtu Financial Canada, ULC
14	Virtu ITG Canada Corp.
36	W.D. Latimer Co. Ltd.

**Indonesia Stock Exchange (PHX)**

ID	Broker Name
PP	Aldiracita Corpotama
YO	Amantara Securities
FS	Amcapital Indonesia
BJ	Andalan Artha Advisindo Sekuritas
ID	Anugerah Securindo Indonesia
SH	Artha Securities Indonesia
IP	Asjaya Indosurya Securities
DX	Bahana Securities
BZ	Batavia Prosperindo Sekuritas
SQ	BCA Sekuritas
AR	Binaartha Parama
GA	Bloom Nusantara Capital
NI	BNI Securities
BW	BNP Paribas Securities Indonesia
SA	Bosowa Sekuritas
HK	Brent Securities
RF	Buana Capital
ZR	Bumiputera Capital Indonesia
YU	Cimb Securities Indonesia
KI	Ciptadana Securities

ID	Broker Name
CG	Citigroup Securities Indonesia
KZ	CLSA Indonesia
CS	Credit Suisse Securities Indonesia
YP	Daewoo Securities Indonesia
OD	Danareksa Sekuritas
PF	Danasakti Securities
II	Danatama Makmur
BQ	Danpac Sekuritas
DP	DBS Vickers Sekuritas Indonesia
DB	Deutsche Securities Indonesia
TX	Dhanawibawa Arthacemerlang
TS	Dwidana Sakti Sekurindo
ES	Ekokapital Sekuritas
MK	Equator Securities
BS	Equity Securities Indonesia
AO	Erdikha Elit Sekuritas
EL	Evergreen Capital
PC	First Asia Capital
FO	Forte Mentari Securities

ID	Broker Name
AF	Harita Kencana Sekuritas
HD	HD Capital Tbk
HP	Henan Putihrai Sekuritas
GW	HSBC Securities Indonesia
PD	Indo Premier Securities
BD	Indomitra Securities
IU	Inovasi Utama Sekurindo
BF	Intifikasa Sekurindo
IT	Intiteladan Arthaswadaya
IN	Investindo Nusantara Sekuritas
BK	J.P Morgan Securities Indonesia
WW	Jakarta Securities
YB	Jasa Utama Capital
AG	Kiwoom Securities Indonesia
KS	Kresna Graha Sekurindo Tbk.
YJ	Lautandhana Sekurindo
RX	Macquarie Capital Securities Indonesia
KW	Madani Securities

ID	Broker Name
PI	Magenta Kapital Indonesia
TA	Magnus Capital
XL	Mahakarya Artha Securities
GI	Mahastra Capital
KC	Majapahit Securities Tbk.
AH	Makinda Securities
DD	Makindo Securities
CC	Mandiri Sekuritas
DM	Masindo Artha Securities
ZP	Maybank Kim Eng Securities
CD	Mega Capital Indonesia
ML	Merrill Lynch Indonesia
SM	Millenium Danatama Sekuritas
MU	Minna Padi Investama
EP	MNC Securities
MS	Morgan Stanley Asia Indonesia
LH	NC Securities
OK	Net Sekuritas
RB	Nikko Securities Indonesia
RO	NISP Sekuritas

ID	Broker Name
FG	Nomura Indonesia
TP	OCBC Sekuritas indonesia
FM	Onix Sekuritas
CM	Optima Kharya Capital Securities
AD	OSO Sekuritas Indonesia
BM	Overseas Securities
IH	Pacific 2000 Securities
AP	Pacific Capital
PG	Panca Global Securities Tbk.
GR	Panin Sekuritas Tbk.
PS	Paramitra Alfa Sekuritas
KK	Phillip Securities Indonesia
AT	Phintraco Securities
PO	Pilarmas Investindo
PK	Pratama Capital Indonesia
XC	Primasia Securities
QA	Prime Capital Securities
RG	Profindo International Securities
LK	Recapital Securities
DU	Redialindo Mandiri

ID	Broker Name
LS	Reliance Sekuritas Tbk.
DR	RHB Sekuritas Indonesia
IF	Samuel Sekuritas Indonesia
MG	Semesta Indovest
SC	Senni Cahaya
DH	Sinarmas Sekuritas
AZ	Sucorinvest Central Gani
SS	Supra Securinvest
SF	Surya Fajar Sekuritas
LG	Trimegah Securities Tbk.
BR	Trust Securities
AK	UBS Securities Indonesia
TF	Universal Broker Indonesia Sekuritas
AI	Uob Kay Hian Securities
CP	Valbury Asia Securities
MI	Victoria Securities Indonesia
AN	Wanteg Securindo
FZ	Waterfront Securities Indonesia
XA	Woori Korindo Securities Indonesia
RS	Yulie Sekuritas Indonesia Tbk.

Spanish Stock Exchange (MCE)

ID	Broker Name	ID	Broker Name	ID	Broker Name
9488	ACA S.A.SOCIEDAD DE VALORES Barcelona	8825	AURIGA GLOBAL INVESTORS S.V.S.A. Madrid	9432	BANCO ESPIRITO SANTO DE INVESTIMENTO S.A. Barcelona
9587	ACA S.A.SOCIEDAD DE VALORES Bilbao	9355	AURIGA GLOBAL INVESTORS S.V.S.A. Valencia	9859	BANCO ESPIRITO SANTO DE INVESTIMENTO S.A. Madrid
8823	ACA S.A.SOCIEDAD DE VALORES Madrid	8802	BANCHILE CORREDORES DE BOLSA S.A. Madrid	9390	BANCO ESPIRITO SANTO DE INVESTIMENTO S.A. Valencia
9368	ACA S.A.SOCIEDAD DE VALORES Valencia	9465	BANCO ALCALA S.A. Barcelona	9438	BANCO INVERSIS S.A. Barcelona
9474	AHORRO Y CORPORACION FINANCIERA S.A.SVB Barcelona	9484	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Barcelona	9802	BANCO INVERSIS S.A. Madrid
9821	AHORRO Y CORPORACION FINANCIERA S.A.SVB Madrid	9575	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Bilbao	9366	BANCO INVERSIS S.A. Valencia
9378	AHORRO Y CORPORACION FINANCIERA S.A.SVB Valencia	9820	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Madrid	9410	BANCO MEDIOLANUM S.A. Barcelona
9852	ALL TRADING BROKERS EUROPE A.V.S.A. Madrid	9373	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Valencia	9883	BANCO MEDIOLANUM S.A. Madrid
8803	ALLARIA LEDESMA Y CIA.SDAD.BOLSA S.A. Madrid	9404	BANCO DE SABADELL S.A. Barcelona	9387	BANCO MEDIOLANUM S.A. Valencia
0	Anonymous	9588	BANCO DE SABADELL S.A. Bilbao	8821	BANCO PORTUGUES DE INVESTIMENTO S.A. Madrid
9435	AURIGA GLOBAL INVESTORS S.V.S.A. Barcelona	9872	BANCO DE SABADELL S.A. Madrid	9427	BANKIA BOLSA S.V.S.A. Barcelona
		9397	BANCO DE SABADELL S.A. Valencia	9832	BANKIA BOLSA S.V.S.A. Madrid

ID	Broker Name
9394	BANKIA BOLSA S.V.S.A. Valencia
9884	BARCLAYS BANK PLC SUCURSAL EN ESPANA Madrid
8835	BARCLAYS CAPITAL SECURITIES LIMITED
9836	BESTINVER SOCIEDAD DE VALORES S.A. Madrid
9894	BOURSORAMA SUCURSAL EN ESPAA Madrid
8801	BRADESCO S.A.CTVM Madrid
9426	CAIXABANK S.A. Barcelona
9584	CAIXABANK S.A. Bilbao
9851	CAIXABANK S.A. Madrid
9389	CAIXABANK S.A. Valencia
9423	CAJA 3 BOLSA SOCIEDAD DE VALORES S.A. Barcelona
9583	CAJA LABORAL POPULAR COOP.DE CREDITO Bilbao
8834	CITIGROUP GLOBAL MARKETS LIMITED Madrid

ID	Broker Name
9407	CM CAPITAL MARKETS BOLSA S.V.S.A. Barcelona
9891	CM CAPITAL MARKETS BOLSA S.V.S.A. Madrid
9581	CONSULNOR SER. FINANCIEROS S.V.S.A.U. Bilbao
9403	CORTAL CONSORS SUCURSAL EN ESPANA S.A. Barcelona
9871	CORTAL CONSORS SUCURSAL EN ESPANA S.A. Madrid
9819	CREDIT SUISSE SECURITIES S.V. S.A. Madrid
9443	DEUTSCHE BANK A.G SUCURSAL EN LONDRES Barcelona
8830	DEUTSCHE BANK A.G SUCURSAL EN LONDRES Madrid
9424	EURODEAL AGENCIA DE VALORES S.A. Barcelona
9856	FINANDUERO S.V.B.S.A. Madrid
9561	FINECO S.V.B. Bilbao
9869	GAESCO BOLSA SDAD. DE VALORES S.A. Madrid

ID	Broker Name
9860	GEFONSA S.A.A.V. Madrid
9441	GESTION DE PATRIMONIOS Barcelona
9847	GESTION DE PATRIMONIOS MOBIL.AVB Madrid
9419	GVC GAESCO VALORES S.V.S.A. Barcelona
9399	GVC GAESCO VALORES S.V.S.A.Valencia
9889	IBERCAJA BANCO S.A.U. Madrid
9409	INTERDIN BOLSA S.V.B. Barcelona
9853	INTERDIN BOLSA S.V.B. Madrid
9391	INTERDIN BOLSA S.V.B. Valencia
9854	INTERMONEY VALORES SOCIEDAD DE VALORES Madrid
9430	INVERSEGUROS SVB S.A.U Barcelona
9855	INVERSEGUROS SVB S.A.U Madrid
8822	J.P.MORGAN SECURITIES LTED. SUC ESPANA Madrid

ID	Broker Name
9897	JB CAPITAL MARKETS S.V.S.A. Madrid
9416	LINK SECURITIES SOCIEDAD DE VALORES S.A Barcelona
9845	LINK SECURITIES SOCIEDAD DE VALORES S.A Madrid
9831	MEDIACION BURSATIL SOCIEDAD DE VALORES Madrid
9833	MERCADOS Y GESTION DE VALORES S.A.A.V.B. Madrid
9560	MERCAGENTES S.A.S.V.B. Bilbao
9467	MERCAVALOR SOCIEDAD DE VALORES S.A. Barcelona
9843	MERCAVALOR SOCIEDAD DE VALORES S.A. Madrid
9382	MERCAVALOR SOCIEDAD DE VALORES S.A. Valencia
9880	MERRILL LYNCH CAPITAL MARKETS ESPANA S.A Madrid

ID	Broker Name
8824	MORGAN STANLEY S.V.S.A.U. Madrid
9573	NORBOLSA SOCIEDAD DE VALORES S.A. Bilbao
9846	POPULAR BOLSA SOCIEDAD DE VALORES S.A. Madrid
9896	RBC INVESTOR SERVICES ESPANA S.A Madrid
9475	RENTA 4 SOCIEDAD DE VALORES S.A. Barcelona
9582	RENTA 4 SOCIEDAD DE VALORES S.A. Bilbao
9816	RENTA 4 SOCIEDAD DE VALORES S.A. Madrid
9392	RENTA 4 SOCIEDAD DE VALORES S.A. Valencia
9472	SANTANDER INVESTMENT BOLSA SDAD.VALORES Barcelona
9577	SANTANDER INVESTMENT BOLSA SDAD.VALORES Bilbao

ID	Broker Name
9838	SANTANDER INVESTMENT BOLSA SDAD.VALORES Madrid
9370	SANTANDER INVESTMENT BOLSA SDAD.VALORES Valencia
9431	SOCIETE GENERALE SUCURSAL EN ESPANA Barcelona
9890	SOCIETE GENERALE SUCURSAL EN ESPANA Madrid
9369	SOCIETE GENERALE SUCURSAL EN ESPANA Valencia
8829	UBS LIMITED Madrid
9479	VENTURE FINANZAS SOCIEDAD DE VALORES Barcelona
9892	VENTURE FINANZAS SOCIEDAD DE VALORES Madrid
9396	VENTURE FINANZAS SOCIEDAD DE VALORES Valencia

**New Zealand Exchange (NZE)**

ID	Broker Name
<b>ADMD</b>	ADM Investor Services Inc
<b>ANZW</b>	ANZ Securities New Zealand Ltd
<b>ASBA</b>	ASB Securities Ltd
<b>BPSL</b>	BNP Paribas Securities Services
<b>BPSS</b>	BNP Paribas Securities Services
<b>AACA</b>	Craigs Investment Partners Ltd
<b>DSAL</b>	Deutsche Securities Australia Ltd
<b>DEUA</b>	Deutsche Securities New Zealand

ID	Broker Name
<b>FCSD</b>	FC Stone Australia Pty
<b>FNZW</b>	First NZ Capital Securities Ltd
<b>WRAP</b>	FNZ Custodians Ltd
<b>FORD</b>	Forsyth Barr Ltd
<b>GSJA</b>	Goldman Sachs & Partners New Zealand Ltd
<b>HWPA</b>	Hobson Wealth Partners Ltd
<b>FCSU</b>	INTL FCStone Financial Inc
<b>JBWA</b>	JBWere (NZ) Nominees Ltd

ID	Broker Name
<b>LELN</b>	Leveraged Equities Finance Ltd
<b>MAQA</b>	Macquarie Securities (NZ) Ltd
<b>RBNN</b>	New Zealand Central Securities Depository Ltd
<b>OLAD</b>	Olam International Ltd
<b>OMFA</b>	OM Financial Ltd
<b>SHAW</b>	Sharesies Ltd
<b>SOMN</b>	Somerset Smith Partners
<b>SFLU</b>	Straits Financial LLC
<b>NGTN</b>	The New Zealand Guardian Company
<b>UBSA</b>	UBS New Zealand Ltd

**Offset Market Exchange (CSE, HEL, OME, RIS, TAL, LIT)**

ID	Broker Name
<b>AAL</b>	Alandsbanken Abp
<b>ABC</b>	J.M. Barcelon & Company, Inc.
<b>ABG</b>	J.P. Morgan Securities Philippines, Inc.
<b>ABLV</b>	ABLV Bank
<b>ABR</b>	Jocrison Securities, Inc.
<b>ABS</b>	Alandsbanken Sverige AB

ID	Broker Name
<b>AEE</b>	KGI Securities(Phils.), Inc.
<b>AIR</b>	Alnair AB
<b>AIV</b>	JSG Securities, Inc.
<b>ALB</b>	Lucky Securities, Inc.
<b>ALM</b>	Larrgo Securities Company, Inc.
<b>AMA</b>	Litonjua Securities, Inc.
<b>AOI</b>	King's Power Securities, Inc.

ID	Broker Name
<b>APS</b>	APS Capital AB
<b>ARC</b>	Luy's Securities Company, Inc.
<b>ATG</b>	Algorithmic Trading Group Netherlands Mgmt
<b>AVA</b>	Magnum Int'l. Securities, Inc.
<b>BBB</b>	Joh. Berenberg, Gossler & Co. KG

ID	Broker Name
<b>BBI</b>	Barclays Bank Ireland Plc
<b>BIAM</b>	BI Asset Management FondmÃfÃgterselskab A/S
<b>BIL</b>	Banque Internationale a Luxembourg S.A.
<b>BORA</b>	AS BlueOrange Bank
<b>BPA</b>	BNP Paribas Arbitrage SNC
<b>BPP</b>	Maybank ATR Kim Eng Securities, Inc.
<b>BRC</b>	Marian Securities, Inc.
<b>BYR</b>	MDR Securities, Inc.
<b>BYRV</b>	Meridian Securities, Inc.
<b>CAD</b>	Carnegie Investment Bank AB
<b>CAN</b>	Carnegie ASA
<b>CAR</b>	New World Securities, Inc.
<b>CAZ</b>	Tri-State Securities, Inc.
<b>CBA</b>	Mount Peak Securities, Inc.
<b>CBK</b>	Orion-Squire Capital, Inc.
<b>CCL</b>	Cornhill Capital Ltd
<b>CDG</b>	Nieves Securities, Inc.
<b>CDV</b>	CrÃfÃdit Agricole Cheuvreux Nordic AB
<b>CITI</b>	Citigroup Global Markets Europe AG

ID	Broker Name
<b>CRE</b>	CRE
<b>CSA</b>	Christiania Securities AS
<b>CSB</b>	Pearlbank Securities, Inc.
<b>CSV</b>	Credit Suisse Sociedad de Valores S.A.
<b>CTD</b>	CTD
<b>DBL</b>	Philippine Equity Partners, Inc.
<b>DBLA</b>	Deutsche Bank AG
<b>DDB</b>	Phileoallied Securities (Phils.), Inc.
<b>DDBE</b>	DDBE
<b>DDBL</b>	DDBL
<b>DEG</b>	DeGiro B.V.
<b>DEX</b>	Philippine Ta Securities, Inc.
<b>DIF</b>	Platinum Securities, Inc.
<b>DNBR</b>	DNBR
<b>DNBV</b>	DNBV
<b>DNM</b>	Pierce Interlink Securities, Inc.
<b>EIK</b>	PNB Securities, Inc.
<b>EKF</b>	Premium Securities, Inc.
<b>ENS</b>	Skandinaviska Enskilda Banken AB
<b>EPB</b>	R. Coyiuto Securities, Inc.
<b>EQB</b>	R & L Investments, Inc.

ID	Broker Name
<b>EVL</b>	R. Nubla Securities, Inc.
<b>FBI</b>	FBI
<b>FBN</b>	ABN AMRO Clearing Bank N.V. (D)
<b>FFF</b>	Nykredit Bank A/S
<b>FIM</b>	R.S. Lim & Company, Inc.
<b>FIN</b>	Sparbanken Finn
<b>FIO</b>	Nova Bank Fyn A/S
<b>FLW</b>	RCBC Securities, Inc.
<b>FNB</b>	FNB
<b>FNS</b>	FNS
<b>FOR</b>	RTG & Company, Inc.
<b>FORA</b>	S.J. Roxas & Company, Inc.
<b>FORB</b>	ABN AMRO Clearing Bank N.V.
<b>FORC</b>	ABN AMRO Clearing Bank N.V.
<b>FORL</b>	ABN AMRO Clearing Bank N.V.
<b>FORU</b>	ABN AMRO Clearing Bank N.V.
<b>FOS</b>	Fossar markaoir hf.
<b>FSE</b>	First Securities AS
<b>GEL</b>	GETCO Europe Limited
<b>GLE</b>	Gair Loch Enterprises Ltd
<b>GRI</b>	Sparbanken Gripen

ID	Broker Name
<b>GSAG</b>	Goldman Sachs Bank Europe SE
<b>GSI</b>	Sarangani Securities, Inc.
<b>GTM</b>	Garantum Fondkommission AB
<b>HBC</b>	Summit Securities, Inc.
<b>HCT</b>	Securities Specialists, Inc.
<b>HFV</b>	SB Equities, Inc.
<b>HIP</b>	HIP
<b>HNB</b>	HNB
<b>HNS</b>	HNS
<b>HQB</b>	Solar Securities, Inc.
<b>HRT</b>	Hudson River Trading Europe Ltd
<b>IAT</b>	Sun Hung Kai Securities (Phils.), Inc.
<b>ICM</b>	Sun Securities, Inc.
<b>IFJ</b>	Trans-Asia Securities, Inc.
<b>IMA</b>	IMC Trading B.V
<b>IMC</b>	Supreme Stockbroker, Inc.
<b>INT</b>	Tansengco & Company, Inc.
<b>ISB</b>	Topwin Securities, Inc.
<b>IVE</b>	Tower Securities, Inc.
<b>JEF</b>	Jefferies International Ltd

ID	Broker Name
<b>JMP</b>	Jump Trading International Limited
<b>JPAG</b>	JP Morgan AG
<b>JPM</b>	UBS Securities Philippines, Inc.
<b>JTEU</b>	Jump Trading Europe B.V.
<b>JVB</b>	Unicapital Securities, Inc.
<b>JYB</b>	UCPB Securities, Inc.
<b>KAU</b>	Macquarie Capital Securities (Philippines), Inc.
<b>KCM</b>	Kepler Cheuvreux SA
<b>KEM</b>	Uob-Kay Hian Securities ( Philippines), Inc.
<b>KRA</b>	KRA
<b>KRO</b>	Sparekassen Kronjylland
<b>KVB</b>	Kvika Banki hf.
<b>LAGO</b>	Lago Kapital Oy
<b>LAI</b>	NBI hf.
<b>LAS</b>	Wealth Securities, Inc.
<b>LAV</b>	Valo Research & Trading Ltd.
<b>LCFM</b>	Lind Capital FondsmÃfÃglselskab A/S
<b>LCM</b>	Venture Securities, Inc.
<b>LDM</b>	Vicsal Securities & Stock Brokerage, Inc.

ID	Broker Name
<b>LFB</b>	WestLink Global Equities, Inc.
<b>LHV</b>	LHV
<b>MAN</b>	YU & Company, Inc.
<b>MEG</b>	Viroing hf.
<b>MGD</b>	Mako Global Derivatives Partnership LLP
<b>MGF</b>	Wise Securities Phils., Inc.
<b>MLI</b>	Yao & Zialcita, Inc.
<b>MMX</b>	MMX Trading B.V
<b>MPB</b>	MP Banki hf.
<b>MPBB</b>	MPBB
<b>MRF</b>	MRF
<b>MSE</b>	Morgan Stanley Europe SE
<b>MSI</b>	Timson Securities, Inc.
<b>MSN</b>	Morgan Stanley Europe SE
<b>MST</b>	Morgan Stanley & Co. International Ltd.
<b>MTY</b>	MTY
<b>MUL</b>	MUL
<b>MWZ</b>	Market Wizards B.W.
<b>ND</b>	Nordea Markets
<b>NDA</b>	Nordea Bank Danmark A/S
<b>NDL</b>	NDL
<b>NDS</b>	Nordea Bank AB (publ)

ID	Broker Name
NEO	NeoNet Securities AB
NIM	Nordea Investement Management Bank A/S
NIP	Nomura International plc
NLB	NLB
NNT	Neonet Securities AB
NON	Nordnet Bank AB
NRD	Nordea Bank Finland Plc
NRDE	NRDE
NRK	NRK
NTF	Net Fonds ASA
NYB	Nykredit Bank A/S
NYE	Nyenburgh Holding B.V.
OHF	Ohman J:or Securities Finland Ltd
OHM	Ohman J:or Fondkommission AB E
OOF	OOF AB
OPS	Pohjola Bank Plc
OPV	Optiver VOF
ORA	Ora Traders B.V.
ORN	ORN
OSL	Optiva Securities Limited
PAS	Pareto Securities AS
POH	OP Corporate Bank Plc
PRB	PRB
RBCE	RBC Europe Limited

ID	Broker Name
RBN	The Royal Bank of Scotland N.V.
RDBN	Redburn (Europe) Ltd
REM	Remium AB
RGB	RGB
RGK	Riksgaldskontoret
RICT	RICT
RIRG	RIRGB
RISE	RISE
RIX	Sveriges Riksbank
RTB	RTB
SAB	Nomura Securities Phils., Inc.
SAX	Saxo Bank A/S
SBN	SkandiaBanken AB
SEB	Skandinaviska Enskilda Banken AB
SEBL	Skandinaviska Enskilda Banken S.A.
SEBR	SEBR
SEC	Skandinaviska Enskilda Banken AB
SEE	Skandinaviska Enskilda Banken A/S
SFB	Sofia Bank Plc
SFK	Sedemera Fondkommission
SGA	Saga Capital fjarfestingarbanki hf.

ID	Broker Name
SGL	Societe Generale S.A.
SGP	Societe Generale S.A.
SHB	Svenska Handelsbanken AB
SHD	Svenska Handelsbanken (DMA Trading)
SHY	Svenska Handelsbanken (Aktiespar)
SIBA	Signet Bank AS
SIS	Susquehanna International Securities Ltd
SLB	SLB
SNB	Spar Nord Bank A/S
SPK	Spkef sparisjoour
SPLO	Sparekassen Lolland
SPN	Spar Nord Bank A/S
SRE	Spire Europe Limited
SSWM	SSWM
STCA	STCA
STLF	STLF
STSE	STSE
STSH	STSH
SVB	Svenska Handelsbanken AB
SWB	Swedbank AB
SWBR	SWBR
SWBT	SWBT

ID	Broker Name
<b>SWBV</b>	SWBV
<b>SYD</b>	Sydbank A/S
<b>TALH</b>	TALH
<b>TAP</b>	Tapiola Bank Ltd
<b>TASW</b>	TASW
<b>TAYH</b>	TAYH
<b>TEM</b>	Terra Markets AS
<b>TIN</b>	Tindar Verobrof hf
<b>TKB</b>	TKB
<b>TMB</b>	IBKR Financial Services AG
<b>TMBC</b>	Interactive Brokers (U.K.) Limited
<b>TRA</b>	TRA
<b>TWR</b>	Tower Research Capital Europe B.V.
<b>UB</b>	UB Securities Limited

ID	Broker Name
<b>UBS</b>	UBS Limited
<b>UBSR</b>	UBSR
<b>UKB</b>	UKB
<b>UNI</b>	Nordea Bank Danmark A/S
<b>VFA</b>	Virtu Financial Ireland Ltd
<b>VFB</b>	Virtu Financial Ireland Ltd
<b>VFE</b>	Virtu Financial Europe Ltd
<b>VFG</b>	Virtu Financial Ireland Ltd
<b>VFI</b>	Virtu Financial Ireland Ltd
<b>VIDD</b>	VIDD
<b>VIDN</b>	VIDN
<b>VIFB</b>	VIFB

ID	Broker Name
<b>VIOR</b>	VIOR
<b>VIPR</b>	VIPR
<b>VISL</b>	VISL
<b>VISW</b>	VISW
<b>VIUK</b>	VIUK
<b>VIVL</b>	VIVL
<b>VLB</b>	VLB
<b>VON</b>	Bank Vontobel AG
<b>VPA</b>	OMX Broker Services AB
<b>WEB</b>	WEBB Traders B.V
<b>WLV</b>	Wolverine Trading UK Ltd
<b>WSL</b>	Winterflood Securities Ltd
<b>XTX</b>	XTX Markets Limited
<b>XTXE</b>	XTX Markets SAS
<b>YHI</b>	YHI

Oslo Stock Exchange (OSL)

ID	Broker Name
<b>ASC</b>	ABG SUNDAL COLLIER NORGE ASA
<b>ALGO</b>	Algoengineering Europe Limited
<b>AOI</b>	ALL OPTIONS INTERNATIONAL B.V.
<b>ARGO</b>	ARGO SECURITIES ASA
<b>ARC</b>	ARTIC SECURITIES ASA
<b>AVA</b>	AVANZA BANK AB
<b>BCSL</b>	Barclays Capital Securities Ltd
<b>BER</b>	Beringer Finance AS
<b>BPA</b>	BNP Paribas Arbitrage SNC
<b>BPP</b>	BNP PARIBAS ARBITRAGE SNC
<b>CAR</b>	CARNEGIE AS
<b>CAD</b>	Carnegie Investment Bank AB (publ)
<b>CSA</b>	CHRISTIANIA SECURITIES AS
<b>CDG</b>	CITADEL DERIVATIVES

ID	Broker Name
	GROUP (EU.
<b>CGM</b>	Citigroup Global Markets Ltd
<b>CPLA</b>	Clarksons Platou Securities AS
<b>CBK</b>	COMMERZBANK
<b>CSB</b>	CREDIT SUISSE SECURITIES (EURO.
<b>DDB</b>	DANSKE BANK DANSKE MARKETS
<b>DBL</b>	DEUTSCHE BANK AG
<b>DNM</b>	DNB NOR BANK, DNB NOR MARKETS
<b>DIF</b>	E*TRADE BANK A/S
<b>EPB</b>	ERIK PENSER BANKATIEBOLAG
<b>FEF</b>	FEARNLEY FONDS ASA
<b>FSE</b>	FIRST SECURITIES AS
<b>FLW</b>	Flow Traders B.V.
<b>FOF</b>	FONDSFINANS ASA
<b>GEL</b>	GETCO Europe Limited
<b>GSI</b>	GOLDMAN SACHS INTERNATIONAL
<b>HQB</b>	HQ BANKAKTIEBOLAG
<b>HBC</b>	HSBC BANK PLC

ID	Broker Name
<b>IAT</b>	IAT International Algorithmic Trading GmbH
<b>TMB</b>	IBKR Financial Services AG
<b>IMC</b>	IMC SECURITIES
<b>INT</b>	INSTINET EUROPE LIMITED
<b>JEF</b>	JEFFERIES INTERNATIONAL LTD
<b>CAZ</b>	JP MORGAN CAZENOVE LTD.
<b>JPM</b>	JP MORGAN SECURITIES
<b>KCG</b>	KCG EUROPE LTD
<b>KCG</b>	KCG EUROPE LTD G
<b>KEM</b>	KNIGHT CAPITAL EUROPE LTD.
<b>MLI</b>	MERRILL LYNCH INTERNATIONAL
<b>MSI</b>	MORGAN STANLEY & CO INTERNATI.
<b>NEO</b>	NEONET SECURITIES
<b>NTF</b>	NETFONDS BANK ASA
<b>NIP</b>	NOMURA INTERNATIONAL PLC

ID	Broker Name
<b>NMBR</b>	NON MEMBER
<b>NRD</b>	Nordea Bank Finland Plc
<b>NDA</b>	NORDEA BANK NORGE ASA, NORDEA
<b>NON</b>	NORDNET BANK AB
<b>NBK</b>	NORGES BANK
<b>NOE</b>	NORNE SECURITIES AS
<b>NYE</b>	NYENBURGH BEHEER B.V.
<b>OB02</b>	OSLO BORS 02
<b>OB06</b>	OSLO BORS 06
<b>OB09</b>	OSLO BORS 09
<b>OB10</b>	OSLO BORS 10
<b>CDV</b>	Paragon Strategic Holdings, Inc.
<b>PAS</b>	PARETO SECURITES AS
<b>RBC E</b>	RBC Europe Limited
<b>PLA</b>	RS PLATOU MARKETS AS
<b>SBN K</b>	Sbanken ASA
<b>ESO</b>	SEB ENSKILDA AS
<b>SKB N</b>	Skandiabanken ASA

ID	Broker Name
<b>SBN</b>	SKANDIABANKEN
<b>SEB</b>	SKANDINAVISKA ENSKILDA BANKEN
<b>SGL</b>	SOCIETE GENERALE SA
<b>SGP</b>	SOCIETE GENERALE SA
<b>SB1M</b>	Sparebank 1 Markets AS
<b>SEL</b>	Spire Europe LTD
<b>SBB</b>	STOREBRAND BANK ASA
<b>SIS</b>	Susquehanna International Securities Limited
<b>SHB</b>	SVENSKA HANDELSBANKEN AB
<b>SHD</b>	SVENSKA HANDELSBANKEN AB
<b>SWB</b>	SWEDBANK AB
<b>SWD</b>	SWEDBANK AB
<b>SWN</b>	SWEDBANK NORGE
<b>TEM</b>	TERRA MARKETS AS
<b>RBN</b>	THE ROYAL BANK OF SCOTLAND N.V
<b>UBZ</b>	UB Securities Ltd
<b>UBS</b>	UBS LIMITED
<b>VFE</b>	Virtu Financial Europe Limited

ID	Broker Name
<b>VFI</b>	Virtu Financial Ireland Limited
<b>VFG</b>	Virtu Financial Ireland Ltd
<b>VFN</b>	Virtu Financial Ireland Ltd
<b>WBI</b>	WARREN BANK AS
<b>WEB B</b>	WEBB Traders B.V.
<b>XTX</b>	XTX Markets Limited

**Philippine Stock Exchange (PHL)**

ID	Broker Name
101	A & A Securities, Inc.
104	A.T. De Castro Securities Corp.
237	AAA Southeast Equities, Inc.
112	AB Capital Securities, Inc.
102	Abacus Securities Corp.
103	Accord Capital Equities Corp.
232	Alakor Securities Corp.
105	All Asiasecurities Mgmt. Corp.
106	Alpha Securities Corp.
110	Angping & Associates Securities, Inc.
999	Anonymous
111	Ansaldo , Godinez & Company , Inc.
255	Apex Phils. Equities, Inc.
388	Armstrong Securities, Inc.
116	Asia Pacific Capital Equities & Securities Corp.
117	Asiamerit Securities, Inc.
118	AsiaSec Equities, Inc.
119	Astra Securities Corp.
120	ATC Securities, Inc.
167	Aurora Securities, Inc.
124	B.H. Chua Securities Corp.
109	Ba Securities, Inc.

ID	Broker Name
279	BDO Securities Corp.
122	Belson Securities, Inc.
123	Benjamin CO CA & Company, Inc.
272	Bernad Securities, Inc.
126	BPI Securities Corp.
128	Campos , Lanuza & Company, Inc.
186	Cdib Venture Investment (Asia) Ltd.
130	Century Securities, Inc.
173	Christfund Securities (Phils.), Inc.
226	Christopher Chilip
133	Citi Securities, Inc.
323	CLSA Philippines, Inc.
387	Coherco Securities, Inc
203	COL Financial Group, Inc.
311	Credit Suisse Securities (Philippines), Inc.
141	Cualoping Securities Corp.
204	Da Market Securities, Inc.
143	David Go Securities Corp.
184	DBS Vickers Securities(Phils.), Inc.
209	Deutsche Regis Partners, Inc.
145	Diversified Securities, Inc.

ID	Broker Name
142	DPB-Daiwa Capital Markets Philippines, Inc.
328	DW Capital, Inc.
212	E*Trade Securities Corp.
147	E. Chua Chiacco Securities, Inc.
283	Eagle Equities, Inc.
150	Eastern Securities Devt. Corp.
149	Eastwest Capital Corp.
151	EBC Securities Corp.
261	EIB Securities Inc.
153	EquitiWorld Securities, Inc.
154	Evergreen Stock Brokerage & Securities, Inc.
162	F.YAP Securities, Inc.
155	FEB Stock Brokers, Inc.
243	Fidelity Securities, Inc.
156	Finvest Securities Company, Inc.
159	First Integrated Capital Sec., Inc.
267	First Metro Sec. Brkge. Corp
157	First Orient Securities, Inc.
160	Fortune Securities, Inc.
161	Francisco Ortigas Securities, Inc.
288	G.D. Tan & Company, Inc.

ID	Broker Name
168	GlobalLinks Securities & Stocks, Inc.
285	Golden Tower Sec. & Holdings, Inc.
170	Goldstar Securities, Inc.
289	Grand Asia Securities, Inc.
172	Guild Securities, Inc.
171	Guoco Securities (Phils.), Inc.
175	H.E. Bennett Securities, Inc.
174	HDI Securities, Inc.
177	Highland Securities Phils., Inc.
178	HK Securities, Inc.
268	HSBC Securities (Phils.), Inc.
179	I. Ackerman & Company, Inc.
180	I.B. Gimenez Securities, Inc.
140	IGC Securities, Inc.
182	Imperial De Guzman, Abalos & Co.,Inc.
183	Intra-Invest Securities, Inc.
181	Investors Securities, Inc.
188	J.M. Barcelon & Company, Inc.
185	J.P. Morgan Securities Philippines, Inc.
125	JAKA Securities Corp.
265	Jocrison Securities, Inc.
169	JSG Securities, Inc.

ID	Broker Name
271	KGI Securities(Phils.), Inc.
389	King's Power Securities, Inc.
193	Larrgo Securities Company, Inc.
195	Litonjua Securities, Inc.
197	Lopez, Locsin, Ledesma & Company, Inc.
198	Lucky Securities, Inc.
199	Luy's Securities Company, Inc.
121	Macquarie Capital Securities (Philippines), Inc.
139	Magnum Int'l. Securities, Inc.
200	Mandarin Securities Corp.
201	Marian Securities, Inc.
202	Marino Olondriz Y Cia
220	Maybank ATR Kim Eng Securities, Inc.
208	MDR Securities, Inc.
205	Mercantile Securities Corp.
206	Meridian Securities, Inc.
210	Mount Peak Securities, Inc.
211	New World Securities, Inc.
213	Nieves Securities, Inc.
214	Nomura Securities Phils., Inc.
228	Norman Vincent L. Wee
215	Optimum Securities Corp.
245	Orion-Squire Capital, Inc.

ID	Broker Name
218	Pan Asia Securities Corp.
219	Papa Securities Corp.
287	Paragon Strategic Holdings, Inc.
282	PCCI Securities Brokers Corp.
131	PCIB Securities, Inc.
250	Pearlbank Securities, Inc.
276	Phil-Progress Securities Corp.
138	Phileoallied Securities (Phils.), Inc.
338	Philippine Equity Partners, Inc.
132	Philippine Ta Securities, Inc.
222	Pierce Interlink Securities, Inc.
223	Platinum Securities, Inc.
224	PNB Securities, Inc.
225	Premium Securities, Inc.
230	Quality Investment & Securities Corp.
231	R & L Investments, Inc.
233	R. Coyiuto Securities, Inc.
236	R. Nubla Securities, Inc.
238	R.S. Lim & Company, Inc.
217	RCBC Securities, Inc.
235	Regina Capital Devt. Corp.
239	RTG & Company, Inc.
240	S.J. Roxas & Company, Inc.

ID	Broker Name
229	Salisbury BKT Securities Corporation
113	Sarangani Securities, Inc.
115	SB Equities, Inc.
242	Securities Specialists, Inc.
258	SG Securities (Hk) Limited
129	Sincere Securities Corp.
286	Solar Securities, Inc.
247	Standard Securities Corp.
528	Star Alliance Securities Corporation
192	Strategic Equities Corp.
246	Summit Securities, Inc.
248	Sun Hung Kai Securities (Phils.), Inc.
368	Sun Securities, Inc.
249	Supreme Stockbroker, Inc.
251	Tansengco & Company, Inc.
252	The First Resources Mgmt. & Securities Corp.
488	Timson Securities, Inc.
280	Topwin Securities, Inc.
253	Tower Securities, Inc.
254	Trans-Asia Securities, Inc.
256	Trendline Securities Corp.
257	Tri-State Securities, Inc.

ID	Broker Name
136	Triton Securities Corp.
333	UBS Securities Philippines, Inc.
259	UCPB Securities, Inc.
345	Unicapital Securities, Inc.
260	Uob-Kay Hian Securities (Philippines), Inc.
100	UPCC Securities Corp.
190	Value Quest Securities Corporation
308	VC Securities Corporation
263	Venture Securities, Inc.
266	Vicsal Securities & Stock Brokerage, Inc.
135	Vsec.com Inc.
269	Wealth Securities, Inc.
187	Wee, Lee Hiong T.
270	WestLink Global Equities, Inc.
146	Wise Securities Phils., Inc.
273	Wong Securities Corp.
274	World Sec Int'l Securities (Phils.) Inc.
275	Yao & Zialcita, Inc.
277	Yaptinchay Securities Corp.
278	YU & Company, Inc.

## Global Client support

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If you do not have login credentials for Issue Tracker, Email to [datafeed\\_support@factset.com](mailto:datafeed_support@factset.com).

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