FactSet Exchange DataFeed Data Model

Version 2.1A

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Revision History

Effective Date	Version Number	Description	Changes made
05/26/2021	2.0K	Section 5.7 Section 5.10.5	Updated Composite Exchanges section Trade Cancellation and Corrections
03/16/2022	2.0L		Updated Field Descriptions New Footnotes added Added filters and example for FDS_OPT_CHAIN data service
07/18/2022	2.0M	Section 5	Updated Options and futures symbology chapters
12/11/2024	2.0P		Chapter 2: Document additional FDS_OPT_CHAIN filters. Chapter 4: Update possible EXPIRATION_FREQUENCY values. Chapter 3 & 4: Updated tables.
12/5/2025	2.0Q		Updated fields and enumeration tables Add RT Data Model API links for products and exchanges
2/6/2026	2.0R		Added Fractional fields, updated security type table
4/1/2026	2.0W		Added BOLO fields
4/16/2026	2.1A		Updated fields and record layout sections

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Document Organization and Audience

This document provides an understanding of the data available through the FactSet Data Service. This document describes the data and is a companion to the FactSet DataFeed API manual and the FactSet Snapshot 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 the available fields and enumeration mapping tables
- 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 and data policy, including how certain fields are treated and what regional exchanges are included in composites.
- Appendix – Contains additional mapping tables

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Chapter 1: Introduction

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.

Terminology

The following terminology is used throughout this documentation:

Terminology	Description
XML	**Extensible Markup Language - a defined standard for exchanging information. The information contains markup tags used to describe the data values.**
FactSet Data Server	**Server that provides permissioned access to FactSet data.**
Service	**Data source or supplier identified by a string name.**
FDS1	**FactSet's Production Data Service.**
FDS_C	**FactSet's Canned Data[1] Service. Recorded previous trading day's data is replayed and used for testing.**
FDS_FUT_CHAIN	**FactSet's Future Chain Service. Used to request all future contracts available for a root symbol by requesting for continuous future contract (SP00-USA) This service is only available in Streaming Enterprise and FactSet Workstation Entitled API.**
FDS_OPT_CHAIN	FactSet's Option Chain Service. The request is using a root symbol to get back all available option contracts for the root. Available filters: • Strikes: Accepts ranges • Put • Call • Week: Accepts ranges (W1, W2, W3, or W4) • Months: Accepts ranges (nearThreeMonths, allMonths and customMonths) • OPT_ISADJUSTED: Accepts value(s) to match on (1 or 0) • SETTLEMENT_STYLE: Accepts value(s) to match on (AM or PM) • EXPIRATION_FREQUENCY: Accepts value(s) to match on (See EXPIRATION_FREQUENCY in the field list for possible values) If OPT_ISADJUSTED, SETTLEMENT_STYLE, or EXPIRATION_FREQUENCY are provided, a message will be included if the value of the respective field exactly matches a value provided in the filter. The values are case insensitive. Example - o "&strikes=1.2-1.2&put&months=7&opt_isadjusted=1 &expiration_frequency=Y,MM,Q" This service is only available in Streaming Enterprise and FactSet Workstation Entitled API.
FDS_PERM	FactSet's Permission Service. Used to check current connection status and list of all product access for serial number.
FDS_FUND	FactSet's Fundamental Data Service. Used for End of Day data.

1 Canned data may not be available for all Asset classes or Markets.

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Consumer	Any application that uses this API.
FID	Field Identifier - an integer identifier that describes the encoding and business meaning of a field value.
Opaque Data	Data without a defined interpretation, which is simply a pointer and size of the data.
Field/Value Pairs	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.
Iso-8859-1	A standard character encoding for the Latin alphabet.
Unicode	An industry standard encoding format that defines all the symbols from all the writing systems of the world. Also referred to as Universal Character Set.

FID

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 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 when published to applications. Furthermore, values are generally not 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 guaranteed.

Field Identifiers[2]

The current field identifiers are available in two files.

- Standard C++ include file, named rt_fields.h, includes a list of current known field identifiers.
- XML files, named rt_fields.xml, allows applications to translate FIDs during run time.

2 This is only applicable to the Streaming DataFeed toolkit

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Chapter 2: Field Encodings and Types

Field values contain arbitrary data, which means that the data is opaque. Any application that uses 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.

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 encoded using the Latin-1 standard encoding

FactSet Data Service uses a single encoding type, iso-8859-1. All fields encoded using Latin-1, including integers and floating-point numbers.

Field Types

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

- [ ] anything inside square brackets is optional
- X is any iso-8859-1 character
- D is any digit 0-9
- Y, M, D, H, S and s also signify any digit 0-9
- * Indicates that the previous character can repeat

The following types are supported:

Type	Name	Size	Format	Examples
0	Reserved	N/A	N/A	N/A
1	Character	1	X	A % 4
2	String	0-255	X*	Apple IBM-USA %14YY
3	Integer	0-24	[±]D*	0 12 -1345 +100
4	Price	0-24	[±]D*[.D*]	12 -1345.44 +100.
5	Decimal	0-24	[±]D*[.D*]	12

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				-1345.44 +100.
6	Reserved	N/A	N/A	N/A
7	Integer Enumeration	0-8	D*	0 1 13000
8	Date	8	YYYYMMDD {Year}{Month}{Date}	19700616 - June 16th, 1970 20200101 - January 1st, 2020
9	Time	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	Integer64	0-128	[±]D*	0 12 -1345 +100

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Chapter 3: Field List and Enumerations

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.

The following fields are supported by the API when using the FDS1 or FDS_C services.

Refer to Chapter 4 for Exchange specific fields.

FID	Field Name	Type	Description
1	MSG_TYPE	Character	Message Type Table
2	SEQUENCE	Integer	Message sequence number
5	EXCHANGE	Enumeration	Exchange ISO-Code
7	PRODUCT	Enumeration	Product identifier
13	ORIG_SEQUENCE	Integer	The sequence number for a trade that needs to be corrected or cancelled
95	UNCHANGED_FIELDS	String	Comma Separated List of Unchanged Fields
100	BID_1	Price	Current bid price
101	BID_DATE_1	Date	Current bid date
102	BID_TIME_1	Time	Current bid time
104	BID_VOL_1	Integer	Current bid size
106	BID_TICK_1	Enumeration	Current bid tick direction
110	BID_CLOSE	Price	Official Closing Bid
111	BID_CLOSE_DATE	Date	Official Closing Bid Date
112	BID_CLOSE_TIME	Time	Official Closing Bid Time
114	BID_CLOSE_VOL	Integer	Official Closing Bid Volume
117	BID_EXCH	Enumeration	Exchange of the current bid price
128	BID_ORDER_COUNT	Integer	Number of Bid Orders at a tier in level 2
129	ASK_ORDER_COUNT	Integer	Number of Ask Orders at a tier in level2
155	OPEN_VOLUME	Integer	Number of shares executed on the first eligible trade.
192	BID_POINTS_1	Decimal	Current bid points
200	ASK_1	Price	Current ask price
201	ASK_DATE_1	Date	Current ask date
202	ASK_TIME_1	Time	Current ask time
204	ASK_VOL_1	Integer	Current ask size
206	ASK_TICK_1	Enumeration	Direction of last offer price. Field updates in real time.
210	ASK_CLOSE	Price	Official Closing ask
211	ASK_CLOSE_DATE	Date	Official Closing ask Date
212	ASK_CLOSE_TIME	Time	Official Closing ask Time
214	ASK_CLOSE_VOL	Integer	Official Closing ask Volume

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FID	Field Name	Type	Description
217	ASK_EXCH	Enumeration	Exchange of the current ask price
279	ANNUALIZED_SEVEN_DAY_YIELD	Decimal	Seven-day annualized yield for Money Market funds
280	SHORT_SALE_INDICATOR	Integer	Flag to indicate if a security is restricted from being sold short
281	SHORT_SALE_VOLUME	Integer64	Aggregated volume on shares determined to be sh...
282	SHORT_SALE_TURNOVER	Decimal	Turnover on shares determined to be short sales...
292	ASK_POINTS_1	Decimal	Current ask points
293	QUOTE_COND	Enumeration	Current Quote Condition
296	OFFICIAL_BID_CLOSE_VOL	Integer	Size of the closing bid
299	OFFICIAL_ASK_CLOSE_VOL	Integer	Size of the closing offer
300	LAST_1	Price	Official last trade price
301	LAST_DATE_1	Date	Date of the last official trade
302	LAST_TIME_1	Time	Official last traded time
304	LAST_VOL_1	Integer	Official last traded volume
306	LAST_TICK_1	Enumeration	Official last tick
310	CLOSE_1	Price	Official Close/Close Range 1 Price
311	CLOSE_DATE_1	Date	Official Close/Close Range 1 Date
312	CLOSE_TIME_1	Time	Official Close/Close Range 1 Time
314	CLOSE_2	Price	Close Range 2
317	LAST_EXCH	Enumeration	Official last traded exchange
320	SETTLE	Price	Settle Price
321	SETTLE_DATE	Date	Settle Date
322	SETTLE_TIME	Time	Settle Time
323	SETTLE_ELEC	Price	Settle Price for Electronic session
324	SETTLE_ELEC_DATE	Date	Settle Date for Electronic session
340	LAST_TRADED	Price	Last traded Price
341	LAST_TRADED_DATE	Date	Last traded Date
342	LAST_TRADED_TIME	Time	Last traded Time
343	LAST_TRADED_VOL	Integer	Last traded Volume
344	LAST_TRADED_CONDITION	String	Last traded trade condition
391	LAST_PCT_CHG	Decimal	Official last percentage change
400	LAST_UNOFF_1	Price	Unofficial last trade price
401	LAST_UNOFF_DATE_1	Date	Unofficial Last Date
402	LAST_UNOFF_TIME_1	Time	Unofficial last traded time
404	LAST_UNOFF_VOL_1	Integer	Unofficial last traded volume
405	LAST_UNOFF_COND_1	String	Unofficial last condition
408	LAST_UNOFF_CUM_VOL	Integer	Unofficial last cumulative volume
410	LAST_PREMKT_1	Price	Unofficial last premarket trade price

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FID	Field Name	Type	Description
411	PREMKT_DATE	Date	Premarket trade date
412	LAST_PREMKT_TIME_1	Time	Unofficial last premarket traded time
414	LAST_PREMKT_VOL_1	Integer	Unofficial last premarket traded volume
418	LAST_PREMKT_CUM_VOL	Integer	Unofficial last premarket cumulative volume
420	LAST_POSTMKT_1	Price	Unofficial last post market trade price
421	POSTMKT_DATE	Date	Postmarket trade date
422	LAST_POSTMKT_TIME_1	Time	Unofficial last post market traded time
424	LAST_POSTMKT_VOL_1	Integer	Unofficial last post market traded volume
428	LAST_POSTMKT_CUM_VOL	Integer	Unofficial last post market cumulative volume
438	OFFBOOK_CUM_VOL	Integer	Off Book Cumulative Volume
445	OFFICIAL_BID_CLOSE	Price	The bid close price of today
476	OFFICIAL_ASK_CLOSE	Price	The ask close price of today
500	MID_1	Price	Current official mid price
501	MID_DATE_1	Date	Current mid date
502	MID_TIME_1	Time	Current mid price time
503	MID_HIGH_1	Price	Current mid high price
504	MID_LOW_1	Price	Current mid low price
529	NORMAL_MARKET_SIZE	Integer	MiFID defined threshold that is used on an EU wide basis
530	STANDARD_MARKET_SIZE	Integer	MiFID average order size threshold for firms conducting in-house business
531	EXCHANGE_MARKET_SIZE	Integer	Instrument level rule used in conjunction with a multiplier to determine the maximum and minimum order sizes
555	COUPON_DATE	Date	The coupon dates are the dates on which bondholders receive interest payments
579	MODIFIED_DURATION	Decimal	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. Field updates once pe
601	CUM_VOL	Integer	Cumulative volume
602	TURNOVER	Price	Total traded value (price x volume) for the day
603	VWAP	Price	Volume Weighted Average Price
604	TRD_CNT	Integer	Cumulative trade count
605	BLK_TRD_CNT	Integer	Cumulative block count
606	BLK_CUM_VOL	Integer	Cumulative block volume
607	OPEN_INTEREST	Integer	Total number of outstanding derivative contracts that have not been settled
608	RESUME_1	Price	Resumption Price 1
609	RESUME_2	Price	Resumption Price 2
610	PREV_CLOSE	Price	Previous trading day’s Close
611	PREV_CLOSE_DATE	Date	Previous trading day’s Closing Date
612	PREV_CLOSE_TIME	Time	Previous trading day’s Closing Time

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FID	Field Name	Type	Description
613	PREV_CLOSE_UNADJ	Price	Unadjusted Previous trading days Close
617	PREV_CLOSE_2	Price	Previous trading days Close, late rollover
618	PREV_CLOSE_UNADJ_2	Price	Unadjusted Previous trading days Close, late rollover
620	PREV_SETTLE	Price	Previous Settle
621	PREV_SETTLE_DATE	Date	Previous Settle Date
623	LOWER_TRADING_BAND	Price	Lower trading band
624	UPPER_TRADING_BAND	Price	Upper trading band
630	BUY_IMBALANCE	Integer	NYSE buy imbalance
631	SELL_IMBALANCE	Integer	NYSE sell imbalance
632	NAS_BUY_IMBALANCE	Integer	NAS buy imbalance
633	NAS_SELL_IMBALANCE	Integer	NAS sell imbalance
662	NET_CHANGE	Decimal	Value of change between last price and the previous closing price. Field updates in real time.
666	SEVEN_DAY_YIELD	Price	This field indicates the gross 7-day yield for a money market fund. This yield is based on average net income earned by the securities in the fund's portfolio during the past 7 days. In accordance with the SEC definition
710	OPEN_1	Price	The Open Range 1 or Open Price
711	OPEN_DATE_1	Date	Open Date
712	OPEN_TIME_1	Time	Open time
713	OPEN_2	Price	The Opening Range 2
720	HIGH_1	Price	Current high for the day
722	HIGH_TIME_1	Time	Time of current high
723	LOW_1	Price	Current low for the day
725	LOW_TIME_1	Time	Time of current low
726	UNCROSSING_COND	Enumeration	Uncrossing Condition
727	UNCROSSING_PRICE	Price	Uncrossing Price
728	UNCROSSING_VOL	Integer	Uncrossing Volume
729	VENUE	String	Venue
730	BUY_ID	String	Buy Id
731	SELL_ID	String	Sell Id
746	TOTAL_RETURN_3M	Decimal	3-month total price return
747	TOTAL_RETURN_52W	Decimal	52-week total price return
750	AUTO_VWAP	Price	VWAP including only order book (automatic) trades
751	AUTO_CUM_VOL	Integer	Cumulative Volume calculated on all automated trading volumes for order-based segments
752	AUTO_TRADE_QUANTITY	Integer	Trade Quantity including only order book (automatic) trades
753	BUY_PERCENTAGE	Decimal	Buy Percentage
754	SELL_PERCENTAGE	Decimal	Sell Percentage
755	TOTAL_BUY_VOL	Integer	Total Buy Volume
756	TOTAL_SELL_VOL	Integer	Total Sell Volume

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FID	Field Name	Type	Description
757	EX_DATE_STATUS	String	Ex-Date Status
758	PRICING_METHOD	Integer	Pricing Method
761	EX_DATE	Integer	Date of the Dividend or Annual Gain for Mutual Funds
764	DOLLAR_CHANGE	Decimal	Net dollar change. Value of change between last price and the previous closing price. Field updates in real time.
776	SPECIAL_PRICE	Price	Field displays a significant alternative price for a given instrument. Defined uniquely for each exchange. Not all exchanges populate field.
786	TOTAL_PUT_CVOL	Integer	The total amount of put option contracts (all strike prices and all expiration dates) traded. Field updates in real time.
787	TOTAL_CALL_CVOL	Integer	The total amount of call option contracts (all strike prices and all expiration dates) traded. Field updates in real time.
896	PREMKT_NET_CHANGE	Decimal	Net change in pre-market session. Calculated as Last Price from main trading session to latest pre-market price. For US stocks only. Field updates in real time.
897	PREMKT_PERCENT_CHANGE	Decimal	Percent change in pre-market session. Calculated as last price from main trading session to latest pre-market price. For US stocks only. Field updates in real time.
994	ASK_SPREAD	Decimal	Ask Spread
1014	UNDERLYING_CONTRACT_SYMBOL	String	Underlying future symbol for continuous contracts
1022	UNDERLYING_ID	String	Identifier of the Underlying Instrument
1031	OFFICIAL_ASK_CLOSE_TIME	Integer	Official Ask Close Time
1056	LOCAL_SUSPENSION_TIME_MS	Time	Time (in milliseconds) of when trading is halted by a regulatory halt. Date is kept until halt is removed. Field updates in real time.
1058	LOCAL_RELEASED_TIME_MS	Time	Time (in milliseconds and local exchange time) when trading is resumed following a regulatory halt. Field updates in real time
1059	LOCAL_RELEASED_DATE	Date	Local exchange date when trading is resumed following a regulatory halt. Field updates in real time
1079	VWAP_NUMERATOR	Integer	This is the Numerator for the VWAP. Divide this by VWAP_CVOL to get VWAP. Field updates in real time
1082	OFFICIAL_BID_CLOSE_TIME	Integer	Official Bid Close Time
1085	VWAP_CVOL	Integer64	Volume used in VWAP calculation. Field updates
1288	UNOFFICIAL_PRICE	Price	Unofficial Last Price
1292	UNOFFICIAL_VOLUME	Integer	Unofficial Last Volume
1334	UNOFFICIAL_CONDITION	String	Trade Condition of Last Unofficial Trade
1345	CLOSING_VOL	Integer	Volume of the closing trade. The volume can be an auction volume or regular trade volume. Field updates in real time.
1346	BID_ASK_SPREAD	Price	Bid-Ask Spread in basis points (ASK-BID). Field updates in real time.
1354	BID_ASK_SPREAD_PERCENT	Decimal	Bid-Ask Spread as percent of Mid Price ((ASK-BID)/MID). Field updates in real time.
1359	DARK_TRADE_VOLUME	Integer64	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.
1394	TRADED_YIELD	Decimal	Yield on Last Traded Price
1409	MSG_GENESIS	Integer64	MSG_GENESIS timestamp from the feed
1417	OPTION_TYPE	Enumeration	1 = Equity 2 = Index 60 = OOF 99 = ETF

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FID	Field Name	Type	Description
1438	FIRST_SESSION_PRICE	Price	Price for the first session for exchanges with two sessions; primarily Asian markets. Not used for Futures. Field updates in real time.
1442	FIRST_SESSION_HIGH	Price	High Price from the first session for exchanges with two sessions; primarily Asian markets. Not used for Futures. Field updates in real time.
1446	FIRST_SESSION_LOW	Price	Low Price from the first session for exchanges with two sessions; primarily Asian markets. Not used for Futures. Field updates in real time.
1450	FIRST_SESSION_CLOSE	Price	Closing price from the first session for exchanges with two sessions; primarily Asian markets. Not used for Futures. Field updates in real time.
1454	FIRST_SESSION_CVOL	Integer	Cumulative Volume for the first session for exchanges with two sessions; primarily Asian markets. Not used for Futures. Field updates in real time.
1455	FIRST_SESSION_VWAP	Price	VWAP for the first Session for exchanges with two sessions; primarily Asian markets. VWAP calculated on all eligible trades. Not used for Futures. Field updates in real time.
1459	SECOND_SESSION_PRICE	Price	Price for the second session for exchanges with two sessions primarily Asian markets. Not used for Futures. Field updates in real time.
1463	SECOND_SESSION_HIGH	Price	High price of the second session for exchanges with two sessions primarily Asian markets. Not used for Futures. Field updates in real time.
1467	SECOND_SESSION_LOW	Price	Low price of the second session for exchanges with two sessions primarily Asian markets. Not used for Futures. Field updates in real time.
1471	SECOND_SESSION_CLOSE	Price	Closing price of the second session for exchanges with two sessions primarily Asian markets. Will be the same as the closing price for the trading day. Not used for Futures. Field updates in real time.
1475	SECOND_SESSION_CVOL	Integer	Cumulative Volume for the second session for exchanges with two sessions primarily Asian markets. Not used for Futures. Field updates in real time.
1476	SECOND_SESSION_VWAP	Price	VWAP for the second session for exchanges with two sessions primarily Asian markets. VWAP calculated on all eligible trades. Not used for Futures. Field updates in real time.
1480	OPEN_AUCTION_VOLUME	Integer64	Total Volume of opening auction.
1481	CLOSING_AUCTION_VOLUME	Integer64	Total Volume of the closing auction
1509	PRICE_MULTIPLIER	Decimal	Factor used to scale from major Currency Code to minor currency
1513	NOMINAL_VALUE	Price	Par Value for Instrument. For Fixed Income it represents the par amount to be repaid at maturity (not including interest revenue)
1517	PRIMARY_MARKET	String	FactSet Exchange Code of primary market for instrument. Determined by highest trading volume over a 30-day calendar period
1528	SECOND_SESSION_OPEN	Price	First trade in the second session for exchanges with two sessions primarily Asian markets. Not used for Futures. Field updates in real time.
1532	AVG_10DAY_VOL	Decimal	10 Day Average Trading Volume
1579	EXECUTION_VENUE	String	Execution Venue
1591	NOTIONAL_AMOUNT	Price	Notional amount
1595	NOTIONAL_CURRENCY	String	Currency in which the notional is denominated

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FID	Field Name	Type	Description
1596	PRICE_NOTATION	String	For Derivatives eligible to be reported through MiFID. Indication as to whether the price is expressed in monetary value
1597	QUANTITY_NOTATION	String	The number of units of the financial instrument
1598	TRANSPARENCY_INDICATOR	Integer	Transparency Indicator
1599	MIFID_CLEARING_FLAG	Integer	Code to identify whether the transaction will be cleared.
1601	MIC_CODE_SEG	String	Non-Operating Segment Market Identifier Code (MIC) from ISO 10383
1604	TRANSACTION_ID_CODE	String	Alphanumerical code assigned by trading venues on the maintenance of relevant data relating to orders in financial instruments and APAs and used in any subsequent reference
1605	PUBLICATION_VENUE	String	Publication Venue
1606	PUBLICATION_TIME	Time	Microseconds corresponding to the MiFID reportable trades
1607	INSTRUMENT_CODE_TYPE	String	Indicates the type of Instrument code used in trade reporting for non-equity instruments. Populated with either ISIN or OTHR (Other)
1609	EXECUTION_TIME	Time	Microseconds corresponding to the UTC time of execution.
1610	MMT_MARKET_MECHANISM	String	Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1. See Trade Conditions documentation
1611	MMT_TRADING_MODE	String	Differentiates transactions by defining the trading mode under which the trade was executed following MMT level 2. See Trade Conditions documentation
1612	MMT_TRANSACTION_TYPE	String	Defines the type of transaction under which the trade was executed following MMT Level 3. See Trade Conditions documentation
1613	MMT_PUBLICATION_MODE	String	Defines the publication mode and post-trade deferral reasons. Level 4. See Trade Conditions documentation
1614	MMT_DUPLICATIVE_INDICATOR	String	Defines the duplicative indicator following MMT level 5. See Trade Conditions documentation
1621	ISO_COUNTRY_EXCHANGE	String	Three Letter Country Code from ISO-3166
1622	OPEN_AUCTION_PRICE	Price	Price determined by opening auction. Field updates in real time.
1626	CLOSING_AUCTION_PRICE	Price	Executed price of closing auction
1633	TREASURY_ID	String	CUSIP SEDOL or ISIN of the given Treasury
1637	LIS_VOLUME	Integer	Volume of Large In Scale trades as defined by MiFID II regulations
1638	NEGOTIATED_VOLUME	Integer	Total Negotiated Volume
1639	REFERENCE_VOLUME	Integer	Reference Volume
1650	UNOFFICIAL_EXCH	Enumeration	Exchange of Last Unofficial Trade
1732	YTD_HIGH	Price	Highest price year-to-date. Field updates once per day.
1736	YTD_LOW	Price	Lowest price year-to-date. Field updates once per day.
1740	YTD_HIGH_DATE	Date	Date of the year-to-date high price. Field updates once per day.
1741	YTD_LOW_DATE	Date	Date of the year-to-date low price. Field updates once per day.
1743	PREMKT_EXCH	Enumeration	Indicates the exchange on which the last pre-market trade occurred. For US stocks only. Field updates in real time.
1744	POSTMKT_EXCH	Enumeration	Indicates the exchange on which the last post-market trade occurred. For US stocks only. Field updates in real time.

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FID	Field Name	Type	Description
1745	OPT_DELIVERABLES	String	Deliverables for options
1746	UNDERLYING_EXCHANGE	String	Exchange of the Underlyer
1749	ANNUAL_CAP_GAINS	Decimal	Annual capital gains distributed by the fund
1751	FREF_SECURITY_TYPE	String	The FactSet-assigned security type for the instrument
1752	SETTLEMENT_STYLE	String	Settlement style A = AM settled options and P = PM settled options.
1753	EXPIRATION_FREQUENCY	String	Expiration frequency V = Vix style Q = Quarterly M = Monthly W = Weekly MW = Monday Weekly WW = Wednesday Weekly
1754	FDS_SYMBOL	String	The FactSet symbol used to identify the options contract
1756	OPT_ROOT_SYMBOL	String	Root Symbol of the Option
1757	OPT_OCC_ID	String	Options OCC ID
1758	OPT_ISADJUSTED	Integer	0 for unadjusted 1 for adjusted
1759	UNDERLYING_CURRENCY	String	Currency of the Underlyer
1760	UNDERLYING_SYMBOL	String	Underlying Ticker-ISO
1761	SETTLEMENT_METHOD	String	Cash or Physical
1762	SECURITY_SUB_TYPE	String	Sub Type of the security populated for funds right now
1763	OPTION_STYLE	String	American or European A or E
1764	DIVIDEND_PAYOUT	Price	Annual Dividends Paid
1765	QUOTE_DELETION_FLAG	Enumeration	Quote Deletion Flag 0 - None 1 - No Bid 2 - No Ask 3 - No Quote
1768	REFERENCE_PRICE	Price	Last reference price. Field updates in real time.
1815	BID_G_SPREAD	Decimal	Bid G spread
1816	BID_I_SPREAD	Decimal	Bid I spread
1868	BID_Z_SPREAD	Decimal	Bid Z spread
1881	POSTMKT_NET_CHANGE	Decimal	Net change in post-market session. Calculated as Last Price from main trading session to latest post-market price. For US stocks only. Field updates in real time.
1882	POSTMKT_PERCENT_CHANGE	Decimal	Percent change in post-market session. Calculated as last price from main trading session to latest post-market price. For US stocks only. Field updates in real time.
2017	FRACTIONAL_CLOSING_VOLUME	Decimal	Fractional version of CLOSING_VOLUME. Supports US fractional trading
2020	CORR_LAST	Price	The corrected last trade price following a trade correction or cancellation
2021	CORR_LAST_VOL	Integer	The volume associated with the corrected last trade
2024	SECURITY_TYPE	Enumeration	Security type indicator for the instrument
2026	ISIN	String	ISIN
2027	CUSIP	String	CUSIP
2028	SEDOL	String	SEDOL
2029	DESCRIPTION	String	Security name
2031	SHARES_OUTSTANDING	Decimal	Shares Outstanding
2032	PRICE_CURRENCY	String	Price currency code
2034	SECURITY_STATUS	Enumeration	Security Status or Halt Indicator

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FID	Field Name	Type	Description
2035	EXPIRATION_DATE	Date	Expiration Date
2037	GMT_OFFSET	Integer	GMT Offset in Minutes
2038	MARKET_SEGMENT	String	Market segment
2039	MARKET_SECTOR	String	Market sector
2040	PERIOD	String	Period
2041	COUNTRY_CODE	String	ISO Country code
2042	FINANCIAL_STATUS	Integer	Financial Status Enumeration Table
2043	FACTSET_INDUSTRY	String	FactSet Industry Classification
2044	FACTSET_SECTOR	String	FactSet Sector Classification
2045	HALT_INFO	Integer	Halt Status
2046	HOMEPAGE	String	Company Homepage
2047	HALT_DESCRIPTION	String	Halt description
2048	FEED_CURRENCY	String	Currency the Exchange sends the prices to FactSet in
2052	PRICE_1YEAR	Price	Price one year ago
2053	YEAR_END_PRICE	Price	Price at year end
2054	COUNTRY_NAME	String	Name of Country
2055	FRACTIONAL_CROSS_TRADE_VOLUME	Decimal	Fractional version of CROSS_TRADE_VOLUME
2056	FRACTIONAL_CVOL	Decimal	Fractional version of CUM_VOL
2057	FRACTIONAL_LAST_VOL	Decimal	Fractional version of LAST_VOL_1
2058	FRACTIONAL_OFF_HOUR_CVOL	Decimal	Fractional version of OFF_HOUR_CVOL
2059	FRACTIONAL_OFF_HOUR_VOL	Decimal	Fractional Version of OFF_HOUR_VOL
2060	ORDER_LOT_SIZE	Integer	Number of securities in a lot
2061	TRADE_LOT_SIZE	Integer	The minimum number of lots required to trade
2062	FRACTIONAL_OPEN_VOLUME	Decimal	Fractional version of EXCH_OPEN_VOL.
2063	FRACTIONAL_OFFBOOK_CUM_VOL	Decimal	Fractional version of OFF_BOOK_CVOL
2064	FRACTIONAL_OFF_EXCHANGE_CVOL	Decimal	Fractional version of OFF_EXCH_CVOL
2065	FRACTIONAL_POSTMKT_CVOL	Decimal	Fractional version of POSTMKT_CVOL
2066	FRACTIONAL_POSTMKT_VOL	Decimal	Fractional version of POSTMKT_VOL
2067	FRACTIONAL_PREMKT_CVOL	Decimal	Fractional version of PREMKT_CVOL
2068	FRACTIONAL_PREMKT_VOL	Decimal	Fractional version of PREMKT_VOL
2069	FRACTIONAL_PREV_CVOL	Decimal	Fractional version of PREV_CVOL
2070	FRACTIONAL_TRADED_VOL	Decimal	Fractional version of TRADED_LVOL
2071	FRACTIONAL_UNOFFICIAL_VOLUME	Decimal	Fractional version of UNOFFICIAL_VOLUME
2082	TRUE_ISO_CODE	String	ISO code of Venue
2150	BENCHMARK_YIELD	Price	Benchmark Yield

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FID	Field Name	Type	Description
2151	BENCHMARK_YIELD_BID	Price	Benchmark Yield Bid
2152	BENCHMARK_YIELD_ASK	Price	Benchmark Yield Ask
2155	BENCHMARK_SPREAD	Price	Benchmark Spread
2156	BENCHMARK_SPREAD_BID	Price	Benchmark Spread Bid
2157	BENCHMARK_SPREAD_ASK	Price	Benchmark Spread Ask
2160	BENCHMARK_ID	String	Benchmark ID
2170	TICK_SIZE	Price	Tick Size
2171	TICK_GROUP	String	Tick Group
2172	TICK_PILOT_EFF_DATE	Date	Tick Pilot effective day
2361	FRACTIONAL_VWAP_10B_18_CVOL	Decimal	Fractional version of VWAP_10B18_VOLUME
2362	FRACTIONAL_VWAP_CVOL	Decimal	Fractional version of VWAP_CVOL
2409	BENCHMARK_CUSIP	String	Benchmark CUSIP
2410	BENCHMARK_ISIN	String	Benchmark ISIN
2414	ASK_G_SPREAD	Decimal	Ask G spread
2421	ASK_Z_SPREAD	Decimal	Ask Z spread
2422	ASK_I_SPREAD	Decimal	Ask I spread
2423	ASK_ASSET_SWAP_SPREAD	Decimal	Ask asset swap spread
2425	ASK_YIELD_TO_NEXT_CALL	Decimal	Ask yield to next call
2426	LIQUIDITY_SCORE	Integer	The bond's CP+ Liquidity Score. Values 1-10. Updates overnight and not intra-day
2427	VWAP_TRADE_QUANTITY	Decimal	VWAP for the Trade Quantity
2432	PREV_POSTMKT_CVOL	Decimal	Consolidated volume traded during the previous post-market session.
2433	PREV_POSTMKT_DATE	Integer	Date on which the previous post-market session’s trading occurred.
2434	PREV_POSTMKT_DOLLAR_CHANGE	Decimal	Dollar price change during the previous post-market session.
2435	PREV_POSTMKT_PERCENT_CHANGE	Decimal	Percentage price change during the previous post-market session.
2436	PREV_POSTMKT_PRICE	Price	Last traded price from the previous post-market session.
2437	PREV_POSTMKT_TURNOVER	Decimal	Total traded value (price × volume) during the previous post-market session.
2438	PREV_POSTMKT_VOL	Decimal	Raw trade volume during the previous post-market session.
2439	PREV_PREMKT_CVOL	Decimal	Consolidated volume traded in the previous pre-market session.
2440	PREV_PREMKT_DATE	Date	Local Date of the Previous PreMarket Trade
2441	PREV_PREMKT_DOLLAR_CHANGE	Decimal	The dollar price change of the security during the previous pre-market session.
2442	PREV_PREMKT_PERCENT_CHANGE	Decimal	Percentage change for previous premarket
2443	PREV_PREMKT_PRICE	Price	The last traded price recorded in the previous pre-market session.
2444	PREV_PREMKT_TURNOVER	Decimal	Total traded value (price × volume) during the previous pre-market session.

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FID	Field Name	Type	Description
2445	PREV_PREMKT_VOL	Decimal	Raw trade volume during the previous pre-market session.
2446	CORE_VWAP	Decimal	VWAP for Core US Market Hours
2450	CORE_VWAP_NUMERATOR	Decimal	Turnover For the CORE_VWAP
2454	CORE_VWAP_CVOL	Decimal	Sum of Volumes
2458	CORE_CVOL	Decimal	CVOL during core US Market Hours
2464	POINTS_DIVISOR	Integer	Factor the points have been multiplied with for FX
2469	BOLO_BID_PRICE	Price	Best Odd Lot Bid Price
2473	BOLO_BID_TICK_INDICATOR	Enumeration	Direction of last best odd-lot bid price
2474	BOLO_BID_EXCH	Enumeration	The exchange code of the participating exchange that disseminated the last odd lot bid price.
2476	LOCAL_BOLO_BID_DATE	Date	Date of best odd-lot bid priced better than the NBBO across all Participants and for each Participant Exchange
2477	LOCAL_BOLO_BID_TIME_MS	Time	Time of best odd-lot bid priced better than the NBBO across all Participants and for each Participant Exchange in milliseconds
2478	BOLO_BID_VOL	Decimal	Number of shares associated with the best odd-lot bid priced better than the NBBO across all Participants and for each Participant Exchange
2482	BOLO_ASK_PRICE	Price	The best odd-lot offer priced better than the NBBO across all Participants and for each Participant Exchange
2486	BOLO_ASK_TICK_INDICATOR	Enumeration	Direction of last best odd-lot offer price
2487	BOLO_ASK_EXCH	Enumeration	The exchange code of the participating exchange that disseminated the last odd lot offer price.
2489	LOCAL_BOLO_ASK_DATE	Date	Date of best odd-lot offer priced better than the NBBO across all Participants and for each Participant Exchange
2490	LOCAL_BOLO_ASK_TIME_MS	Time	Time of best odd-lot offer priced better than the NBBO across all Participants and for each Participant Exchange in milliseconds
2491	BOLO_ASK_VOL	Decimal	Number of shares associated with the best odd-lot offer priced better than the NBBO across all Participants and for each Participant Exchange
2495	BOLO_BID_ASK_SPREAD	Decimal	Spread between the best odd-lot bid and offer priced better than the NBBO across all Participants and for each Participant Exchange
2499	BOLO_BID_ASK_SPREAD_PERCENT	Decimal	Spread between the best odd-lot bid and offer priced better than the NBBO across all Participants and for each Participant Exchange in percent
2505	BID_SPREAD_TICK_INDICATOR	Integer	Direction of last bid spread price. Field updates in real time
2506	ASK_SPREAD_TICK_INDICATOR	Integer	Direction of last offer spread price. Field updates in real time.
2512	TRADED	Integer	Indicates if an instrument has traded for the day. 1 indicates the instrument has traded.
2573	AVG_30DAY_VOL	Decimal	30 days average volume (in millions)
2574	AVG_5DAY_VOL	Decimal	5 days average volume (in millions)
2580	HIGH_52WEEK	Price	52 Week High Price
2581	LOW_52WEEK	Price	52 Week Low Price
2582	HIGH_52WEEK_DATE	Date	52 Week High Price Date
2583	LOW_52WEEK_DATE	Date	52 Week Low Price Date
2600	CONTRACT_SIZE	Integer	Options Contract Size

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FID	Field Name	Type	Description
2601	STRIKE_PRICE	Price	Options Strike Price
2602	CONTRACT_HIGH	Price	Contract High Price
2603	CONTRACT_LOW	Price	Contract Low Price
2604	MID_CLOSE	Price	Options Mid Price
2605	MID_NET_CHANGE	Decimal	Options Net Change in Mid Price
2606	PUT_CALL	Character	P = Put C = Call
2607	SETTLEMENT_INDICATOR	Enumeration	Options Indicator for Settlement
2608	UNDERLYING_SECURITY	String	Underlying security for contract
2613	ANALYTIC_PRICE_RULE	Integer	Defines what rules to use for calculations
2614	EXPIRATION_DAYS_TO	Integer	Days to Expiration
2620	DELTA	Decimal	Delta
2621	GAMMA	Decimal	Gamma
2622	VEGA	Decimal	Vega
2623	THETA	Decimal	Theta
2624	RHO	Decimal	Rho
2630	IMPL_VOL	Decimal	Implied Volatility
2631	IMPL_VOL_ASK	Decimal	Implied Volatility Ask
2632	IMPL_VOL_BID	Decimal	Implied Volatility Bid
2633	IMPL_VOL_CALC_RATE	Decimal	Implied Volatility Calculated
2634	THEO_VALUE	Decimal	Theoretical Value
2642	LULD_INDICATOR	Character	Limit Up Limit Down Indicator
2700	AS_OF_INDICATOR	Character	Indicates whether a trade was reported on an as-of basis for a prior trading date
2701	HIGH_YIELD	Decimal	High Yield
2702	LOW_YIELD	Decimal	Low yield
2703	CURRENT_YIELD	Decimal	Current Yield
2704	COMMISSION	String	Commission
2705	CLOSE_YIELD	Decimal	Close Yield
2706	SELLER_DAYS	Integer	Seller Sale days
2707	SPECIAL_PRICE_INDICATOR	String	Special Price Indicator
2708	VOLUME_INDICATOR	String	Volume Indicator
2709	TRADE_CONDITION	String	Trade Condition
2710	ISSUE_DATE	Integer	Issue Date
2711	COUPON_RATE	Decimal	Coupon rate
2712	REPORTING_SIDE	String	Reporting Side
2713	EXCH_HIGH_VOL	Integer	High Volume
2714	EXCH_LOW_VOL	Integer	Low Volume
2750	ASK_YIELD	Decimal	Ask Yield

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FID	Field Name	Type	Description
2751	BID_YIELD	Decimal	Bid Yield
2752	CALLABLE_DATE	Date	Callable Date
2754	SPREAD_10Y	Decimal	10 Year spread
2755	SPREAD_5Y	Decimal	5 year spread
2756	LAST_YIELD	Price	Current yield
2800	ASSETS_PRICE	Price	Asset Price
2801	DIV_PRICE	Price	Dividend Price
2802	FOOTNOTE	String	Footnote
2803	LONG_CAP_GAIN	Price	Long Capital gain
2804	SHORT_CAP_GAIN	Price	Short Capital gain
2805	OTHER_CAP_GAIN	Price	Other Capital gain
2806	TOTAL_CAP_GAIN	Price	Total Capital gain
2807	RETURN_WTD	Decimal	Week-to-date return
2808	RETURN_MTD	Decimal	Month-to-date return
2809	RETURN_QTD	Decimal	Quarter-to-date return
2810	RETURN_YTD	Decimal	Year-to-date return
2811	RETURN_1DAY	Decimal	1 Day Return
2812	RETURN_1M	Decimal	1 Month Return
2813	RETURN_3M	Decimal	3 Month return
2814	RETURN_12M	Decimal	12-month return
2815	PAYMENT_DATE	Date	Payment Date
2816	RECORD_DATE	Date	Record Date
2817	UNALLOC_DISTR_PRICE	Price	Unallocated Distribution Price
2881	REDEMPTION_NAV	Price	Redemption NAV
2882	FI_WHEN_ISSUED	String	When issued field for Bonds
2883	PRODUCT_COUNTRY	String	Country for the product
2884	FDS_FUTURES_ROOT	String	FactSet root symbol used to identify the futures contract series
2885	TICK_VALUE	Decimal	Monetary value of one tick (minimum price movement) for the contract
2886	FIRST_NOTICE_DATE	Integer	The first date on which a futures contract holder may be notified of delivery
2887	LAST_NOTICE_DATE	Integer	The last date on which a futures contract holder may be notified of delivery
2888	FIRST_DELIVERY_DATE	Integer	The first date on which delivery of the underlying can be made against the futures contract
2889	LAST_DELIVERY_DATE	Integer	The last date on which delivery of the underlying can be made against the futures contract
2890	FINAL_SETTLEMENT_DATE	Integer	The date on which the final cash or physical settlement of the futures contract occurs
2891	CONTRACT_UNIT	String	Unit of measure defining the size of the futures contract (e.g., barrels, bushels, lots)
2892	EXCHANGE_ROOT	String	The root symbol for the futures contract series
2893	BBG_TICKER	String	Bloomberg Ticker

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FID	Field Name	Type	Description
2894	BBG_EXCH_CODE	String	Bloomberg Exchange Code
2895	BBG_MARKET_SECTOR	String	Bloomberg Market Sector
9303	EXCHANGE_LONG	String	Long Exchange name
10052	SUBSIDIZED_SEVEN_DAY_YIELD	Decimal	Subsidized seven day yield
10053	PQE_FLAG	Integer	Pink Sheets Flag
10054	IVWAP	Price	Interval VWAP
10055	ITRD_CNT	Integer64	Interval Trade Count
10056	ICUM_VOL	Integer64	Interval Cumulative Volume
10058	IVWAP_VOL	Decimal	Interval VWAP Volume
10090	LAST_VENUE	String	Last Venue

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Field Enumerations

The table below 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
1	MSG_TYPE	1	Message Type Table
5	EXCHANGE	7	FactSet Exchange Enumeration Table
7	PRODUCT	2	FactSet Product Enumeration table
106	BID_TICK_1	4	Tick Direction Enumeration Table
117	BID_EXCH	7	FactSet Exchange Enumeration Table
206	ASK_TICK_1	3	Tick Direction Enumeration Table
217	ASK_EXCH	7	FactSet Exchange Enumeration Table
293	QUOTE_COND	3	Quote Condition Enumeration Table
306	LAST_TICK_1	4	Tick Direction Enumeration Table
317	LAST_EXCH	7	FactSet Exchange Enumeration Table
417	LAST_UNOFF_EXCH	7	FactSet Exchange Enumeration Table
726	UNCROSSING_COND	9	Trade Condition Enumeration Table
730	BUY_ID	13	Market Maker mappings
731	SELL_ID	13	Market maker mappings
757	EX_DATE_STATUS	10	Ex-date Status Table
758	PRICING_METHOD	11	Pricing Method Enumeration Table
1650	UNOFFICIAL_EXCH	7	FactSet Exchange Enumeration Table
1742	OFF_HOUR_EXCH	7	FactSet Exchange Enumeration Table
1743	PREMKT_EXCH	7	FactSet Exchange Enumeration Table
1744	POSTMKT_EXCH	7	FactSet Exchange Enumeration Table
1751	FREF_SECURITY_TYPE	14	FREF Security type mappings
2024	SECURITY_TYPE	5	Security Type Table
2034	SECURITY_STATUS	6	Security Status Table
2042	FINANCIAL_STATUS	8	Financial Status Enumeration Table
2045	HALT_INFO	12	Halt Information Enumeration Table
2709	TRADE_CONDITION	9	Trade Condition Enumeration Table

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3.1.1. Message Types

Value	Short Name	Description
Q	Quote	Updates Price, Volume, and Times for Bid and Ask fields
T	Trade	Updates the Trade Price, Volume and Date as well as the associated Fields, such as High, Low, Cumulative Volume and Trade Count. Note that quote fields can also be updated in a Trade message
X	Cancellation	A cancellation to a previously sent message
R	Correction	A correction to a previously sent message
L	Rollover	Updates previous Close Price and Date. In preparation of the next business day the rollover message resets values in the following fields to 0: all Bid/Ask fields, Last Volume, Open, High, Low, Cumulative Volume and Trade Count, as well as rolls the official close to the previous close fields.
U	Update	Opening & Closing Reports, Issue Updates and various other messages.
S	Snapshot	A summary of all available fields and their most recent values

3.1.2. Product codes

FactSet uses the term Product to map to an entitled product from an exchange, for example, indices and equities may be on the same or different products depending on the exchange.

The product enumeration mappings are available via the Data Model API and includes the list of FactSet Product Codes: https://api.factset.com/RTDataModel/v1/products

3.1.3. 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

Value	Description
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
27	Firm One Sided

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Value	Description
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
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

Value	Description
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
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

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3.1.4. Tick Direction

Value	Direction	Description
0	-	No Tick
1	↑	Up Tick
2	↓	Down Tick
3	→	Up Unchanged
4	←	Down Unchanged
9		End of Day

3.1.5. Security Type

Security type	Description	Value
EQUITY	Equity	1, 3, 14, 17, 36, 55
BOND	Fixed Income	12, 27, 28, 29, 30, 31, 32, 34, 44, 45, 46, 58, 59, 64, 65, 66, 67
FUTURES	Futures	5
OPTION	Exchange Traded Equity/Index Options	7, 92
INDEX	Index	8
FOREX	FX Spot Rates	19
FX_FORWARDS	FX Forward Rates	22
FX_FRA	FX Forward Rate Agreements	48
BENCHMARK	Government Benchmark Bonds	13, 24
FUNDS	Funds	4, 6, 10, 37, 38, 39, 54, 61, 87, 88, 89, 90, 93
INTEREST_RATES	Interest Rates	25, 26
SWAPS	Swaps	33, 51
OPTIONS_ON_FUTURES	Options on Futures	60
COMMODITY_SPOT	Commodity Spot Prices	21, 49, 62, 70, 71
STATISTICS	Market Statistics	15, 16, 52
SEC_DERIVATIVES	Securitized Derivatives	40, 41, 72
SPREADS	Spreads	56
CRYPTOCURRENCIES	Cryptocurrencies	69
FX_OPTION	FX Option	91
MONEY_MARKET_FUNDS	Money Market Funds	9

For a more granular security classification, the field FREF_SECURITY_TYPE (FactSet Symbology Security Type), FID 1751, can be used, with the mappings available here Online Assistant:15776.

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3.1.6. 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

3.1.7. Exchange Codes

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

The exchange enumeration mappings are available via the Data Model API and includes the list of FactSet Exchange Codes: https://api.factset.com/RTDataModel/v1/exchanges

3.1.8. Financial Status

Code	Name
1	Deficient
2	Delinquent
3	Bankrupt
4	Normal
5	Suspended
6	Suspended pending delist
7	Deficient and bankrupt
8	Deficient and delinquent
9	Delinquent and bankrupt

Code	Name
10	Deficient delinquent bankrupt
21	Pending delisting
11	Below listing standard
12	Bankrupt and pending delisting
13	Bankrupt and below standard
14	Late filing
15	Late filing and bankrupt
16	Pending delist and late filing
17	Late filing and below standard

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Code	Name
18	Pending delisting late filing bankrupt
19	Below standard late filing bankrupt
20	Take over situation
22	Creation redemptions
23	Liquidation

Code	Name
24	Redemptions suspended
25	Special treatment
26	Caution flag
27	Securities under supervision
28	Securities in special monitoring

3.1.9. 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 is 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

Code	Short Name	Long Name
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 Priced Average Price
17	X	Cancelled
18	CX	Corrected
19	HLT	Halt

Code	Short Name	Long Name
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
31	CLT	Closing Trade

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Code	Short Name	Long Name	Code	Short Name	Long Name
32	SOL	Sold Last	62	IND	Indicative Price
33	SOS	Sold Out of Sequence	63	INC	Indicative Close Price
34	ESO	Extended Hours Sold Out of Sequence	64	AUC	Auction Price
35	SST	Stopped Stock	65	OAC	Opening Auction price
36	ACQ	Acquisition	66	CAC	Closing Auction Price
37	BCH	Bunched Trade	67	OHT	Off Hour Trade
38	DIS	Distribution Trade	68	OHF	Off Hour Fixed Price Trade
39	BSD	Bunched Sold Trade	69	OHB	Off Hour Basket Trade
40	PVT	Price Variation Trade	70	DEL	Delayed
41	127	Rule 127	71	UT	Uncrossing Price
42	155	Rule 155	72	LC	Late Correction
43	OPN	Market Open	73	NM	Not to Mark
44	CLS	Market Close	74	PC	Previous Day Contra
45	SPL	Split Trade	75	CT	Contra Trade
46	PRF	Prior Reference Price	76	NT	Negotiated Trade Delayed
47	CAP	CAP Election Trade	77	NEG	Negotiated Trade
48	SOT	Stock Option Trade	78	ODL	Ordinary Trade Delayed
49	AVP	Average Price Trade	79	OOC	Ordinary Trade OTC
50	CRX	Cross Trade	80	SI	SI Trade
51	SUS	Wild Trade	81	SID	SI Trade Delayed
52	SUS	Suspect Trade	82	SIC	SI Trade Cancel
53	ODY	Opening Delay	83	OTX	OTC Trade Cancel
54	PIN	Price Indication	84	OTD	OTC Trade Delayed
55	TRI	Trading Range Indication	85	ITF	Interfund Cross
56	MIB	Market Imbalance Buy	86	OVR	Overnight
57	MIS	Market Imbalance Sell	87	bc	Bargain Conditions
58	CIB	On Market Imbalance Close Buy	88	CBX	Cross Order from Basket
59	CIS	On Market Imbalance Close Sell	89	VT	Valuation Trade
60	NMI	No Market Imbalance	90	DN	Delta Neutral
61	NCI	No On Close Market Imbalance	91	MVP	Market VWAP

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Code	Short Name	Long Name
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
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

Code	Short Name	Long Name
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
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

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Code	Short Name	Long Name
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
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
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	-	Intratrade 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
207	LMI	Last Midpoint Order Price
208	VAR	Variable
209	FIX	Fixing
210	MSD	Manual/Special Lot Direct

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Code	Short Name	Long Name
211	MSN	Manual/Special Lot Non-Direct
212	AMD	Automatch 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
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
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

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Code	Short Name	Long Name
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
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
302	LAM	Reported Late After Market Hours
303	AJS	Adjusted Terms
304	STD	Straddle
305	BWT	Buy-write Option Leg
306	CMB	Combination Trade
307	SPI	Stopped Trade Through
308	BEN	Benchmark Trade
309	CPX	Closing Price Cross
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
327	OLX	Bid Limit Exit Ask Limit Enter
328	REV	Limit Up Limit Down Restated Value
329	ROI	Limit Up Limit Down Reopen Update

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Code	Short Name	Long Name
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 Preferenced
350	OCL	Corrected Consolidated Close
351	LRG	Large Portfolio Trade
352	LRD	Large Portfolio Delayed
353	LRT	Large Principal Transaction
354	LTD	Large Principal 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
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	Preferenced 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

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Code	Short Name	Long Name
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
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 Preferenced Trade
417	SPP	Specified Pool Transaction
418	DRS	Dollar Roll Without Stipulation
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
442	TLFT	Stock Options Floor Trade
443	TESL	Stock Options Auto-Electronic Trade Against Single Leg(s)

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Code	Short Name	Long Name
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
448	HTP	Held Trade Primary Market
449	COP	Calculated Opening Price
450	UOPN	UTP Open Price
451	UCLS	UTP Close Price
452	COPN	CTA Open Price
453	CCLS	CTA Close Price

Code	Short Name	Long Name
454	CLP	Closing Price Publication
455	MCPT	Multilateral Compression Trade
456	EXHT	Extended Hours Trade
457	TCP	TSX Closing Price
458	TVCP	TSXV Closing Price
459	OLC	Odd Lot Cross
460	EBBO	Swiss EBBO
461	ROA	Reopening Auction Price
462	RTD	Retail Trade
463	RAV	Retail Auction Volatility Trade
464	AVD	Automatic Volume Discovery

3.1.10. Ex-Date Status

Value	Description
XD	Dividend
XS	Split

3.1.11. Pricing Method

Value	Description
-1	Unknown
0	Mid
1	Last

3.1.12. Halt Information

Value	Description
100	News Dissemination
104	Related SEC News Dissemination
105	Security News Pending
106	Closed Market Maker
107	Additional Information

Value	Description
108	News Pending
109	Related SEC Information
110	Due To Related Security
111	Resume
112	In View Of Common

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Value	Description
113	Equipment Changeover
116	No Market Makers
118	Issue Being Deleted
119	No Current SEC Filings
120	Quotation Cancelled
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
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 1
143	Market Circuit Breaker 2
144	Market Circuit Breaker 3
145	Market Circuit Breaker Carry
146	Market Circuit Breaker Resume
147	Trading Pause Straddle Condition
148	Unused
149	Order Imbalance
150	Limit Up-Limit Down (LULD) Trading Pause
151	Single Stock Trading Pause In Effect
152	Regulatory Halt Extraordinary Market Activity
153	Quotation Not Available
154	Single Stock Trading Pause/Quotation-Only Period
155	Qualifications Issues Reviewed/Resolved; Quotations/Trading to Resume
156	Issuer News Not Forthcoming; Quotations/Trading To Resume
157	Qualifications Halt ended; maint. req. met; Resume
158	Qualifications Halt Concluded; Filings Met; Quotes/Trades To Resume
159	Trade Halt Concluded By Other Regulatory Auth; Quotes/Trades 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
167	Underlying Condition with Non Opening
168	Halt
169	Halt-Matching partition Suspended
170	Halt-System Suspended
171	Suspended
172	Trading Stop - Matching Partition Suspended
173	Trading Stop - Instrument Level 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
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

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Value	Description
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
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

Value	Description
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
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
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)

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Value	Description
256	Freeze / thaw of an instrument
257	Reservation Linked to underlyings
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

Value	Description
275	Normal trading
276	Suspended by market control
277	Frozen due to circuit breaker (dynamic limit)
278	Halted (intraday auction)
279	Listing terminated
280	Closing Delay
281	News Released
282	Merger Effective
283	ETF Component Prices Not Available
284	New Security Offering
285	Intraday Indicative Value Not Available
286	Typhoon

3.1.13. Market Makers

Refer to Appendix B for information on Market Makers.

3.1.14. FREF Security type

FREF_SECURITY_TYPE code	Description
ADR	American Depositary Receipt
ALIEN	Alien/Foreign
BENCHMARK	Government Benchmark Bonds
COMMODITY_SPOT	Commodity Spot Prices
CRYPTOCURRENCIES	Cryptocurrencies
DR	Depositary Receipts/Certificates
ETF_ETF	Exchange Traded Fund (ETF-ETF)
ETF_NAV	Exchange Traded Fund (ETF-NAV)
ETF_UVI	Exchange Traded Fund (ETF-UVI)
FOREX	FX Spot Rates
FUTURES	Futures
FX_FORWARDS	FX Forward Rates
FX_FRA	FX Forward Rate Agreements
FX_OPTION	FX Option
GDR	Global Depositary Receipt
INDEX	Market Index
INTEREST_RATES	Interest Rates
MF_C	Closed-ended Fund

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FREF_SECURITY_TYPE code	Description
MF_O	Open-ended Fund
MONEY_MARKET_FUNDS	Money Market Funds
NVDR	Non-Voting Depositary Receipt
OPTION	Option Contract
OPTIONS_ON_FUTURES	Options on Futures
PREF	Preferred
PREFEQ	Preferred Equity
RIGHT	Right
SEC_DERIVATIVES	Securitized Derivatives
SHARE	Share/Common/Ordinary
SPREADS	Spreads
STATISTICS	Market Statistics
STRUCT	Structured Products
SWAPS	Swaps
TEMP	Temporary
UNIT	Unit
WARRANT	Warrant

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Chapter 4: Security Layouts

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

The table shows an overview of what fields are available for different regions and asset classes. Note that specific exchanges within a region/asset type group may not have all the marked fields. This table covers a subset of the full asset class coverage — for information on anything not represented here, reach out to your FactSet representative.

Note: Options Greeks [3] are calculated in the toolkit and only available for Workstation Entitled Watchlist streaming in the C++, .NET, JAVA and COM toolkits (Windows only). Options Greeks are not available for Enterprise streaming, Datalink streaming or Snapshot.

FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
1	MSG_TYPE	X	X	X	X	X	X	X	X	X	X	X	X
2	SEQUENCE		X			X	X		X				
5	EXCHANGE	X	X	X	X	X	X	X	X	X	X	X	X
7	PRODUCT	X	X	X	X	X	X	X	X	X	X	X	X
13	ORIG_SEQUENCE		X			X	X		X				
95	UNCHANGED_FIELDS	X	X	X	X	X	X	X	X	X	X	X	X
100	BID_1	X	X	X	X	X	X	X	X	X	X	X	X
101	BID_DATE_1	X	X	X	X	X	X	X	X	X	X	X	X
102	BID_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
104	BID_VOL_1	X	X	X	X	X	X	X	X	X	X	X	X
106	BID_TICK_1		X			X							
110	BID_CLOSE	X	X	X	X	X	X	X	X	X	X	X	X
111	BID_CLOSE_DATE	X	X	X	X	X	X	X	X	X	X	X	X
112	BID_CLOSE_TIME	X	X	X	X	X	X	X	X	X	X	X	X
114	BID_CLOSE_VOL	X	X	X	X	X	X	X	X	X	X	X	X
117	BID_EXCH	X	X	X	X	X	X	X	X	X	X	X	X
128	BID_ORDER_COUNT	X											X
129	ASK_ORDER_COUNT	X											X
155	OPEN_VOLUME	X	X	X	X	X	X	X	X	X	X	X	X
192	BID_POINTS_1									X	X		

3 Calculating Option Greeks requires access to a treasury market database as well as the exchange for the underlier. Please contact your FactSet Representative for more information

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
200	ASK_1	X	X	X	X	X	X	X	X	X	X	X	X
201	ASK_DATE_1	X	X	X	X	X	X	X	X	X	X	X	X
202	ASK_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
204	ASK_VOL_1	X	X	X	X	X	X	X	X	X	X	X	X
206	ASK_TICK_1		X			X							
210	ASK_CLOSE	X	X	X	X	X	X	X	X	X	X	X	X
211	ASK_CLOSE_DATE	X	X	X	X	X	X	X	X	X	X	X	X
212	ASK_CLOSE_TIME	X	X	X	X	X	X	X	X	X	X	X	X
214	ASK_CLOSE_VOL	X	X	X	X	X	X	X	X	X	X	X	X
217	ASK_EXCH	X	X	X	X	X	X	X	X	X	X	X	X
279	ANNUALIZED_SEVEN_DAY_YIELD												X
280	SHORT_SALE_INDICATOR	X	X	X	X	X	X	X	X	X	X	X	X
281	SHORT_SALE_VOLUME	X	X	X	X	X	X	X	X	X	X	X	X
282	SHORT_SALE_TURNOVER	X	X	X	X	X	X	X	X	X	X	X	X
292	ASK_POINTS_1									X	X		
293	QUOTE_COND	X	X	X	X	X	X	X	X	X	X	X	X
296	OFFICIAL_BID_CLOSE_VOL	X	X	X	X	X	X	X	X	X	X	X	X
299	OFFICIAL_ASK_CLOSE_VOL	X	X	X	X	X	X	X	X	X	X	X	X
300	LAST_1	X	X	X	X	X	X	X	X	X	X	X	X
301	LAST_DATE_1	X	X	X	X	X	X	X	X	X	X	X	X
302	LAST_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
304	LAST_VOL_1	X	X	X	X	X	X	X	X	X	X	X	X
306	LAST_TICK_1	X	X	X	X	X	X	X	X	X	X	X	X
310	CLOSE_1	X	X	X	X	X	X	X	X	X	X	X	X
311	CLOSE_DATE_1	X	X	X	X	X	X	X	X	X	X	X	X
312	CLOSE_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
314	CLOSE_2							X					
317	LAST_EXCH	X	X	X	X	X	X	X	X	X	X	X	X
320	SETTLE	X	X	X	X	X	X	X		X	X	X	X
321	SETTLE_DATE					X	X	X	X			X	
322	SETTLE_TIME							X					
323	SETTLE_ELEC							X					
324	SETTLE_ELEC_DATE							X					
340	LAST_TRADED	X	X	X	X	X	X	X	X	X	X	X	X
341	LAST_TRADED_DATE	X	X	X	X	X	X	X	X	X	X	X	X
342	LAST_TRADED_TIME	X	X	X	X	X	X	X	X	X	X	X	X
343	LAST_TRADED_VOL	X	X	X	X	X	X	X	X	X	X	X	X
344	LAST_TRADED_CONDITION	X	X	X	X	X	X	X	X	X	X	X	X

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
391	LAST_PCT_CHG§					X		X		X			
400	LAST_UNOFF_1	X	X	X	X	X	X	X	X				X
401	LAST_UNOFF_DATE_1	X	X	X	X	X	X	X	X				X
402	LAST_UNOFF_TIME_1	X	X	X	X	X	X	X	X				X
404	LAST_UNOFF_VOL_1	X	X	X	X	X	X	X	X				X
405	LAST_UNOFF_COND_1	X	X	X	X	X	X	X	X				X
408	LAST_UNOFF_CUM_VOL	X	X	X	X	X	X	X	X				X
410	LAST_PREMKT_1		X										
411	PREMKT_DATE		X										
412	LAST_PREMKT_TIME_1		X										
414	LAST_PREMKT_VOL_1		X										
418	LAST_PREMKT_CUM_VOL		X										
420	LAST_POSTMKT_1		X										
421	POSTMKT_DATE		X										
422	LAST_POSTMKT_TIME_1		X										
424	LAST_POSTMKT_VOL_1		X										
428	LAST_POSTMKT_CUM_VOL		X										
438	OFFBOOK_CUM_VOL	X	X	X	X	X	X	X	X	X	X	X	X
445	OFFICIAL_BID_CLOSE	X	X	X	X	X	X	X	X	X	X	X	X
476	OFFICIAL_ASK_CLOSE	X	X	X	X	X	X	X	X	X	X	X	X
500	MID_1	X	X	X	X	X	X	X	X	X	X	X	X
501	MID_DATE_1	X	X	X	X	X	X	X	X	X	X	X	X
502	MID_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
503	MID_HIGH_1	X	X	X	X			X	X	X	X	X	X
504	MID_LOW_1	X	X	X	X			X	X	X	X	X	X
529	NORMAL_MARKET_SIZE	X		X		X		X	X	X	X		X
530	STANDARD_MARKET_SIZE	X		X		X		X	X	X	X		X
531	EXCHANGE_MARKET_SIZE	X		X		X		X	X	X	X		X
555	COUPON_DATE											X	
579	MODIFIED_DURATION											X	
601	CUM_VOL	X	X	X	X	X	X	X	X	X	X	X	X
602	TURNOVER	X	X	X	X	X	X	X	X	X	X	X	X
603	VWAP	X	X	X	X	X	X	X	X	X	X	X	X
604	TRD_CNT	X	X	X	X	X	X	X	X	X	X	X	X
605	BLK_TRD_CNT	X	X	X	X	X	X	X	X	X	X	X	X
606	BLK_CUM_VOL	X	X	X	X	X	X	X	X	X	X	X	X
607	OPEN_INTEREST					X		X					
608	RESUME_1							X					

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
609	RESUME_2							X					
610	PREV_CLOSE	X	X	X	X	X	X	X	X	X	X	X	X
611	PREV_CLOSE_DATE	X	X	X	X	X	X	X	X	X	X	X	X
612	PREV_CLOSE_TIME	X	X	X	X	X	X	X	X	X	X	X	X
613	PREV_CLOSE_UNADJ	X	X	X	X	X	X	X	X	X	X	X	X
617	PREV_CLOSE_2	X	X	X	X	X	X	X	X	X	X	X	X
618	PREV_CLOSE_UNADJ_2	X	X	X	X	X	X	X	X	X	X	X	X
620	PREV_SETTLE							X					
621	PREV_SETTLE_DATE							X					X
623	LOWER_TRADING_BAND	X	X	X	X	X		X		X	X		X
624	UPPER_TRADING_BAND	X	X	X	X	X		X		X	X		X
630	BUY_IMBALANCE	X	X	X	X					X	X		X
631	SELL_IMBALANCE	X	X	X	X					X	X		X
632	NAS_BUY_IMBALANCE		X										
633	NAS_SELL_IMBALANCE		X										
662	NET_CHANGE§					X				X		X	
666	SEVEN_DAY_YIELD												X
710	OPEN_1	X	X	X	X	X	X	X	X	X	X	X	X
711	OPEN_DATE_1	X	X	X	X	X	X	X	X	X	X	X	X
712	OPEN_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
713	OPEN_2							X					
720	HIGH_1	X	X	X	X	X	X	X	X	X	X	X	X
722	HIGH_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
723	LOW_1	X	X	X	X	X	X	X	X	X	X	X	X
725	LOW_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X
726	UNCROSSING_COND	X		X	X					X	X		X
727	UNCROSSING_PRICE	X		X	X					X	X		X
728	UNCROSSING_VOL	X		X	X					X	X		X
729	VENUE	X	X	X	X	X	X	X	X	X	X	X	X
730	BUY_ID	X	X	X	X	X	X	X	X	X	X	X	X
731	SELL_ID	X	X	X	X	X	X	X	X	X	X	X	X
746	TOTAL_RETURN_3M	X	X	X	X		X	X	X	X	X	X	X
747	TOTAL_RETURN_52W	X	X	X	X		X	X	X	X	X	X	X
750	AUTO_VWAP	X	X	X	X	X	X	X	X	X	X	X	X
751	AUTO_CUM_VOL	X	X	X	X	X	X	X	X	X	X	X	X
752	AUTO_TRADE_QUANTITY	X	X	X	X	X	X	X	X	X	X	X	X
753	BUY_PERCENTAGE	X											X
754	SELL_PERCENTAGE	X											X

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
755	TOTAL_BUY_VOL	X											X
756	TOTAL_SELL_VOL	X											X
757	EX_DATE_STATUS	X	X	X	X	X	X	X	X	X	X	X	X
758	PRICING_METHOD	X											X
761	EX_DATE	X	X	X	X		X	X	X	X	X	X	X
764	DOLLAR_CHANGE§							X					
776	SPECIAL_PRICE	X	X	X	X		X			X	X	X	X
786	TOTAL_PUT_CVOL		X				X						
787	TOTAL_CALL_CVOL		X				X						
896	PREMKT_NET_CHANGE		X										
897	PREMKT_PERCENT_CHANGE		X										
994	ASK_SPREAD											X	
1014	UNDERLYING_CONTRACT_SYMBOL							X					
1022	UNDERLYING_ID					X		X					
1031	OFFICIAL_ASK_CLOSE_TIME	X	X	X	X	X	X	X	X	X	X	X	X
1056	LOCAL_SUSPENSION_TIME_MS	X	X	X	X			X		X	X		X
1058	LOCAL_RELEASED_TIME_MS	X	X	X	X			X		X	X		X
1059	LOCAL_RELEASED_DATE	X	X	X	X			X		X	X		X
1079	VWAP_NUMERATOR	X	X	X	X	X	X	X	X	X	X	X	X
1082	OFFICIAL_BID_CLOSE_TIME	X	X	X	X	X	X	X	X	X	X	X	X
1085	VWAP_CVOL	X	X	X	X	X	X	X	X	X	X	X	X
1288	UNOFFICIAL_PRICE	X	X	X	X	X	X	X	X	X	X	X	X
1292	UNOFFICIAL_VOLUME	X	X	X	X	X	X	X	X	X	X	X	X
1334	UNOFFICIAL_CONDITION	X	X	X	X	X	X	X	X	X	X	X	X
1345	CLOSING_VOL	X	X	X	X	X	X	X	X	X	X	X	X
1346	BID_ASK_SPREAD	X	X	X	X	X	X	X	X	X	X	X	X
1354	BID_ASK_SPREAD_PERCENT	X	X	X	X	X	X	X	X	X	X	X	X
1359	DARK_TRADE_VOLUME	X	X	X	X	X	X	X	X	X	X	X	X
1394	TRADED_YIELD											X	
1409	MSG_GENESIS					X		X					
1417	OPTION_TYPE					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				
1455	FIRST_SESSION_VWAP				X			X	X				
1459	SECOND_SESSION_PRICE				X			X	X				

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
1463	SECOND_SESSION_HIGH				X			X	X				
1467	SECOND_SESSION_LOW				X			X	X				
1471	SECOND_SESSION_CLOSE				X			X	X				
1475	SECOND_SESSION_CVOL				X			X	X				
1476	SECOND_SESSION_VWAP				X			X	X				
1480	OPEN_AUCTION_VOLUME	X	X	X	X	X	X	X	X	X	X	X	X
1481	CLOSING_AUCTION_VOLUME	X	X	X	X	X	X	X	X	X	X	X	X
1509	PRICE_MULTIPLIER	X				X		X	X	X	X		X
1513	NOMINAL_VALUE	X				X		X	X	X	X		X
1517	PRIMARY_MARKET	X	X	X	X	X		X	X	X	X		X
1528	SECOND_SESSION_OPEN				X			X	X				
1532	AVG_10DAY_VOL	X	X	X	X		X	X	X	X	X	X	X
1579	EXECUTION_VENUE	X				X		X	X	X	X		X
1591	NOTIONAL_AMOUNT	X				X		X	X	X	X		X
1595	NOTIONAL_CURRENCY	X				X		X	X	X	X		X
1596	PRICE_NOTATION	X				X		X	X	X	X		X
1597	QUANTITY_NOTATION	X				X		X	X	X	X		X
1598	TRANSPARENCY_INDICATOR	X				X		X	X	X	X		X
1599	MIFID_CLEARING_FLAG	X				X		X	X	X	X		X
1601	MIC_CODE_SEG	X				X		X	X	X	X		X
1604	TRANSACTION_ID_CODE	X				X		X	X	X	X		X
1605	PUBLICATION_VENUE	X				X		X	X	X	X		X
1606	PUBLICATION_TIME	X				X		X	X	X	X		X
1607	INSTRUMENT_CODE_TYPE	X				X		X	X	X	X		X
1609	EXECUTION_TIME	X				X		X	X	X	X		X
1610	MMT_MARKET_MECHANISM	X				X		X	X	X	X		X
1611	MMT_TRADING_MODE	X				X		X	X	X	X		X
1612	MMT_TRANSACTION_TYPE	X				X		X	X	X	X		X
1613	MMT_PUBLICATION_MODE	X				X		X	X	X	X		X
1614	MMT_DUPLICATIVE_INDICATOR	X				X		X	X	X	X		X
1621	ISO_COUNTRY_EXCHANGE	X	X	X	X	X	X	X	X	X	X	X	X
1622	OPEN_AUCTION_PRICE	X	X	X	X	X	X	X	X	X	X	X	X
1626	CLOSING_AUCTION_PRICE	X	X	X	X	X	X	X	X	X	X	X	X
1633	TREASURY_ID											X	
1637	LIS_VOLUME	X				X		X	X	X	X		X
1638	NEGOTIATED_VOLUME	X				X		X	X	X	X		X
1639	REFERENCE_VOLUME	X				X		X	X	X	X		X
1650	UNOFFICIAL_EXCH	X	X	X	X	X	X	X	X	X	X	X	X

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
1732	YTD_HIGH	X	X	X	X		X	X	X	X	X	X	X
1736	YTD_LOW	X	X	X	X		X	X	X	X	X	X	X
1740	YTD_HIGH_DATE	X	X	X	X		X	X	X	X	X	X	X
1741	YTD_LOW_DATE	X	X	X	X		X	X	X	X	X	X	X
1743	PREMKT_EXCH		X										
1744	POSTMKT_EXCH		X										
1745	OPT_DELIVERABLES					X							
1746	UNDERLYING_EXCHANGE					X							
1749	ANNUAL_CAP_GAINS												X
1751	FREF_SECURITY_TYPE	X	X	X	X	X	X	X	X	X	X	X	X
1752	SETTLEMENT_STYLE					X							
1753	EXPIRATION_FREQUENCY					X							
1754	FDS_SYMBOL					X		X					
1756	OPT_ROOT_SYMBOL					X							
1757	OPT_OCC_ID					X							
1758	OPT_ISADJUSTED					X							
1759	UNDERLYING_CURRENCY					X							
1760	UNDERLYING_SYMBOL					X							
1761	SETTLEMENT_METHOD					X		X					
1762	SECURITY_SUB_TYPE	X	X	X	X		X	X	X	X	X	X	X
1763	OPTION_STYLE					X							
1764	DIVIDEND_PAYOUT	X	X	X	X		X	X	X	X	X	X	X
1765	QUOTE_DELETION_FLAG	X	X	X	X	X	X	X	X	X	X	X	X
1768	REFERENCE_PRICE					X		X					
1815	BID_G_SPREAD											X	
1816	BID_I_SPREAD											X	
1868	BID_Z_SPREAD											X	
1881	POSTMKT_NET_CHANGE		X										
1882	POSTMKT_PERCENT_CHANGE		X										
2017	FRACTIONAL_CLOSING_VOLUME		X										
2020	CORR_LAST		X						X				
2021	CORR_LAST_VOL		X						X				
2024	SECURITY_TYPE	X	X	X	X	X	X	X	X	X	X	X	X
2026	ISIN	X	X	X	X	X	X	X	X	X	X	X	X
2027	CUSIP	X	X	X	X		X	X	X	X	X	X	X
2028	SEDOL	X	X	X	X		X	X	X	X	X	X	X
2029	DESCRIPTION	X	X	X	X	X	X	X	X	X	X	X	X
2031	SHARES_OUTSTANDING	X	X	X	X		X	X	X	X	X	X	X

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
2032	PRICE_CURRENCY	X	X	X	X	X	X	X	X	X	X	X	X
2034	SECURITY_STATUS	X	X	X	X	X	X	X	X	X	X	X	X
2035	EXPIRATION_DATE	X		X		X	X	X	X	X	X	X	X
2037	GMT_OFFSET	X	X	X	X	X	X	X	X	X	X	X	X
2038	MARKET_SEGMENT	X	X	X	X	X	X	X	X	X	X	X	X
2039	MARKET_SECTOR	X	X	X	X	X	X	X	X	X	X	X	X
2040	PERIOD	X	X	X	X	X	X	X	X	X	X	X	X
2041	COUNTRY_CODE	X	X	X	X		X	X	X	X	X	X	X
2042	FINANCIAL_STATUS	X	X	X	X	X	X	X	X	X	X	X	X
2043	FACTSET_INDUSTRY	X	X	X	X		X	X	X	X	X	X	X
2044	FACTSET_SECTOR	X	X	X	X		X	X	X	X	X	X	X
2045	HALT_INFO	X	X	X	X	X	X	X	X	X	X	X	X
2046	HOMEPAGE	X	X	X	X		X	X	X	X	X	X	X
2047	HALT_DESCRIPTION	X	X	X	X	X	X	X	X	X	X	X	X
2048	FEED_CURRENCY	X	X	X	X	X	X	X	X	X	X	X	X
2052	PRICE_1YEAR	X	X	X	X	X	X	X	X	X	X	X	X
2053	YEAR_END_PRICE	X	X	X	X	X	X	X	X	X	X	X	X
2054	COUNTRY_NAME	X	X	X	X	X	X	X	X	X	X	X	X
2055	FRACTIONAL_CROSS_TRADE_VOLUME		X										
2056	FRACTIONAL_CVOL		X										
2057	FRACTIONAL_LAST_VOL		X										
2058	FRACTIONAL_OFF_HOUR_CVOL		X										
2059	FRACTIONAL_OFF_HOUR_VOL		X										
2060	ORDER_LOT_SIZE	X	X	X	X	X	X	X	X	X	X	X	X
2061	TRADE_LOT_SIZE	X	X	X	X	X	X	X	X	X	X	X	X
2062	FRACTIONAL_OPEN_VOLUME		X										
2063	FRACTIONAL_OFFBOOK_CUM_VOL		X										
2064	FRACTIONAL_OFF_EXCHANGE_CVOL		X										
2065	FRACTIONAL_POSTMKT_CVOL		X										
2066	FRACTIONAL_POSTMKT_VOL		X										
2067	FRACTIONAL_PREMKT_CVOL		X										
2068	FRACTIONAL_PREMKT_VOL		X										
2069	FRACTIONAL_PREV_CVOL		X										
2070	FRACTIONAL_TRADED_VOL		X										
2071	FRACTIONAL_UNOFFICIAL_VOLUME		X										
2082	TRUE_ISO_CODE											X	
2150	BENCHMARK_YIELD											X	
2151	BENCHMARK_YIELD_BID											X	

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
2152	BENCHMARK_YIELD_ASK											X	
2155	BENCHMARK_SPREAD											X	
2156	BENCHMARK_SPREAD_BID											X	
2157	BENCHMARK_SPREAD_ASK											X	
2160	BENCHMARK_ID											X	X
2170	TICK_SIZE	X	X	X	X	X	X	X	X	X	X	X	X
2171	TICK_GROUP		X										
2172	TICK_PILOT_EFF_DATE		X										
2361	FRACTIONAL_VWAP_10B_18_CVOL		X										
2362	FRACTIONAL_VWAP_CVOL		X										
2409	BENCHMARK_CUSIP											X	
2410	BENCHMARK_ISIN											X	
2414	ASK_G_SPREAD											X	
2421	ASK_Z_SPREAD											X	
2422	ASK_I_SPREAD											X	
2423	ASK_ASSET_SWAP_SPREAD											X	
2425	ASK_YIELD_TO_NEXT_CALL											X	
2426	LIQUIDITY_SCORE											X	
2427	VWAP_TRADE_QUANTITY		X										
2432	PREV_POSTMKT_CVOL		X										
2433	PREV_POSTMKT_DATE		X										
2434	PREV_POSTMKT_DOLLAR_CHANGE		X										
2435	PREV_POSTMKT_PERCENT_CHANGE		X										
2436	PREV_POSTMKT_PRICE		X										
2437	PREV_POSTMKT_TURNOVER		X										
2438	PREV_POSTMKT_VOL		X										
2439	PREV_PREMKT_CVOL		X										
2440	PREV_PREMKT_DATE		X										
2441	PREV_PREMKT_DOLLAR_CHANGE		X										
2442	PREV_PREMKT_PERCENT_CHANGE		X										
2443	PREV_PREMKT_PRICE		X										
2444	PREV_PREMKT_TURNOVER		X										
2445	PREV_PREMKT_VOL		X										
2446	CORE_VWAP		X										
2450	CORE_VWAP_NUMERATOR		X										
2454	CORE_VWAP_CVOL		X										
2458	CORE_CVOL		X										
2464	POINTS_DIVISOR									X	X		

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
2469	BOLO_BID_PRICE		X										
2473	BOLO_BID_TICK_INDICATOR		X										
2474	BOLO_BID_EXCH		X										
2476	LOCAL_BOLO_BID_DATE		X										
2477	LOCAL_BOLO_BID_TIME_MS		X										
2478	BOLO_BID_VOL		X										
2482	BOLO_ASK_PRICE		X										
2486	BOLO_ASK_TICK_INDICATOR		X										
2487	BOLO_ASK_EXCH		X										
2489	LOCAL_BOLO_ASK_DATE		X										
2490	LOCAL_BOLO_ASK_TIME_MS		X										
2491	BOLO_ASK_VOL		X										
2495	BOLO_BID_ASK_SPREAD		X										
2499	BOLO_BID_ASK_SPREAD_PERCENT		X										
2505	BID_SPREAD_TICK_INDICATOR											X	
2506	ASK_SPREAD_TICK_INDICATOR											X	
2512	TRADED	X	X	X	X	X	X	X	X	X	X	X	X
2573	AVG_30DAY_VOL	X	X	X	X	X	X	X	X	X	X	X	X
2574	AVG_5DAY_VOL	X	X	X	X	X	X	X	X	X	X	X	X
2580	HIGH_52WEEK	X	X	X	X	X	X	X	X	X	X	X	X
2581	LOW_52WEEK	X	X	X	X	X	X	X	X	X	X	X	X
2582	HIGH_52WEEK_DATE	X	X	X	X	X	X	X	X	X	X	X	X
2583	LOW_52WEEK_DATE	X	X	X	X	X	X	X	X	X	X	X	X
2600	CONTRACT_SIZE					X		X		X	X		
2601	STRIKE_PRICE					X		X		X	X		
2602	CONTRACT_HIGH					X		X		X	X		
2603	CONTRACT_LOW					X		X		X	X		
2604	MID_CLOSE	X	X	X	X	X		X	X	X	X	X	X
2605	MID_NET_CHANGE					X		X		X	X		
2606	PUT_CALL					X							
2607	SETTLEMENT_INDICATOR	X				X		X					X
2608	UNDERLYING_SECURITY	X				X		X	X			X	X
2613	ANALYTIC_PRICE_RULE					X							
2614	EXPIRATION_DAYS_TO					X							
2620	DELTA					X							
2621	GAMMA					X							
2622	VEGA					X							
2623	THETA					X							

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
2624	RHO					X							
2630	IMPL_VOL					X							
2631	IMPL_VOL_ASK					X							
2632	IMPL_VOL_BID					X							
2633	IMPL_VOL_CALC_RATE					X							
2634	THEO_VALUE					X							
2642	LULD_INDICATOR		X										
2700	AS_OF_INDICATOR					X			X				
2701	HIGH_YIELD								X			X	X
2702	LOW_YIELD								X			X	X
2703	CURRENT_YIELD						X		X			X	X
2704	COMMISSION								X				
2705	CLOSE_YIELD								X			X	X
2706	SELLER_DAYS								X				
2707	SPECIAL_PRICE_INDICATOR								X				
2708	VOLUME_INDICATOR								X				
2709	TRADE_CONDITION	X	X	X	X	X	X	X	X	X	X	X	X
2710	ISSUE_DATE								X			X	
2711	COUPON_RATE			X			X		X	X	X	X	X
2712	REPORTING_SIDE								X				
2713	EXCH_HIGH_VOL								X				
2714	EXCH_LOW_VOL								X				
2750	ASK_YIELD								X			X	X
2751	BID_YIELD								X			X	X
2752	CALLABLE_DATE											X	
2754	SPREAD_10Y											X	
2755	SPREAD_5Y											X	
2756	LAST_YIELD								X			X	X
2800	ASSETS_PRICE												X
2801	DIV_PRICE												X
2802	FOOTNOTE												X
2803	LONG_CAP_GAIN												X
2804	SHORT_CAP_GAIN												X
2805	OTHER_CAP_GAIN												X
2806	TOTAL_CAP_GAIN												X
2807	RETURN_WTD												X
2808	RETURN_MTD												X
2809	RETURN_QTD												X

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FID	NAME	European Equity	Us Equity	Int Equity	Asian Equity	Options	Index	Futures	Bonds	Warrants	Forex	Treasury/Swap	Equity Activity
2810	RETURN_YTD												X
2811	RETURN_1DAY												X
2812	RETURN_1M												X
2813	RETURN_3M												X
2814	RETURN_12M												X
2815	PAYMENT_DATE	X	X	X	X		X	X	X	X	X	X	X
2816	RECORD_DATE												X
2817	UNALLOC_DISTR_PRICE												X
2881	REDEMPTION_NAV												X
2882	FI_WHEN_ISSUED											X	
2883	PRODUCT_COUNTRY							X					
2884	FDS_FUTURES_ROOT							X					
2885	TICK_VALUE							X					
2886	FIRST_NOTICE_DATE							X					
2887	LAST_NOTICE_DATE							X					
2888	FIRST_DELIVERY_DATE							X					
2889	LAST_DELIVERY_DATE							X					
2890	FINAL_SETTLEMENT_DATE							X					
2891	CONTRACT_UNIT							X					
2892	EXCHANGE_ROOT							X					
2893	BBG_TICKER							X					
2894	BBG_EXCH_CODE							X					
2895	BBG_MARKET_SECTOR							X					
9303	EXCHANGE_LONG	X	X	X	X		X	X	X	X	X	X	X
10052	SUBSIDIZED_SEVEN_DAY_YIELD												X
10053	PQE_FLAG		X										
10054	IVWAP	X	X	X	X	X	X	X	X	X	X	X	X
10055	ITRD_CNT	X	X	X	X	X	X	X	X	X	X	X	X
10056	ICUM_VOL	X	X	X	X	X	X	X	X	X	X	X	X
10058	IVWAP_VOL‡	X	X	X	X	X		X	X	X			
10090	LAST_VENUE											X	

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Chapter 5: FactSet Symbology and Data Policy

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. For example, the symbol for Vodafone Group PLC, is VOD-LON. VOD, the local ticker, identifies the security and LON, the FactSet Exchange Code identifies the exchange where the security is trading.

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.

Additional Feature of the Snapshot Service

In the streaming service, a request for FDS-USA returns N/A, if the DataFeed does not have real-time entitlements for NYSE Exchange. However, the snapshot service attempts to request delayed data if you are not entitled to real-time data. Requests without ":D" appended to the symbol first tries real-time, and then tries delayed if you are not entitled to real-time data.

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.

Bloomberg Identifiers for equities

Bloomberg symbols can be used as an input with 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 a Bloomberg ticker, replace with a dot "."=> e.g. ABK/A CT is ABK.A_CT,

If a "- "exists in a Bloomberg ticker, replace with a dot "." => E.g. AAR-U CT is AAR.U_CT.

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WKN and Valoren Identifiers

WKN and Valoren IDs can be used as inputs with 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 will 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 will be VN.3886335-SWX for the SIX Swiss listing.

Indicative intraday NAV and NAV for ETFs

For ETFs, FactSet publishes different types of valuation measurements, received directly from the exchange (where available).

Item	Key	Description	FactSet ticker
Price		The current price for the fund	ETF
Net asset value	NV	Official fund value from previous market close	ETF.NV
Intraday indicative value	IV	Current fund value calculated based on prices of underlying securities	ETF.IV
Total cash	TC	Total Amount of excess cash in the fund	ETF.TC
Estimated cash	EU	Estimated Amount of excess cash in the fund	ETF.EU
Shares outstanding	SO	Shares issues of the fund, can change daily with creations and redemptions	ETF.SO
Accrued dividends	DV	Dividends for companies in the fund	ETF.DV

For ETFs, FactSet provides the Price, the NAV, the Indicative intraday NAV and the other valuation measurements, as separate symbols with the valuation values all available in the LAST_1 field for the respective symbol. Symbol+. ++-+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 AXXJ.TC-USA, iShares MSCI All Country Asia ex Japan ETF Total Cash

AAXJ.EU-USA, iShares MSCI All Country Asia ex Japan ETF Estimates Cash

AAXJ.SO-USA, iShares MSCI All Country Asia ex Japan ETF Shares Outstanding

AAXJ.DV-USA, iShares MSCI All Country Asia ex Japan ETF Accrued Dividend

Note: The availability for the various ETF valuation measurements is exchange specific.

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Government Debt and Treasury Identifier

The following is the symbology guidance for government debt benchmarks from various countries.

Price

The identifiers for government debt benchmarks and treasuries prices follow the following syntax.

Country Code + 2-digit time period + Frequency + FactSet Exchange Code

Example: US01M-TU1 represents US 01-month T-Bills Price

Yield

The identifiers for government debt benchmarks and treasuries yield follow the below syntax:

Country Code + 2-digit time period + Frequency + Y + FactSet Exchange Code

Example: CA30YY-TU1 represents Canada 30-year government Debt Yield

Note: The FactSet Exchange Code for Swiss government debt identifiers is SWX. The FactSet exchange code for other countries is TU1.

Country Code	Country
AU	Australia
E	Belgium
CA	Canada
DK	Denmark
FR	France
DE	Germany
GR	Greece
IE	Ireland
IT	Italy
JP	Japan
NL	Netherlands
NZ	New Zealand
NO	Norway
PT	Portugal
ES	Spain
SE	Sweden
CH	Switzerland

FactSet Symbology	Frequency
M	Monthly
Y	Yearly

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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-IFUS represents a contract for cocoa (CC), expiring in March (H) of 2020 (20), and trading on the ICE Futures U.S. exchange.

FactSet 1-letter month code	Month
F	January
G	February
H	March
J	April
K	May
M	June
N	July
Q	August
U	September
V	October
X	November
Z	December

FactSet 2-digit year code	Year
25	2025
26	2026
27	2027
Nn	20nn

Additional examples:

- ESU24-USA represents the eMini S&P 500 index future contract that trades on the Chicago Mercantile Exchange and expires in September of 2024.
- CLG26-USA represents the contract for Light Crude Oil, expiring in February of 2026.

For a full list of FactSet Future Roots please see: https://my.apps.factset.com/oa/pages/16279

Timed Identifiers

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

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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 used in charts. The identifier for continuous futures is root00, where root is the contract root. For example, ES00-USA represents the continuous Futures contract symbol for S&P 500.

The current underlying contract for a continuous future will rollover based on open interest and previous cumulative volume. 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 becomes 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. If two or more contracts have the same open interest, then the contract 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:

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

Future Chain Requests

The identifier for continuous futures is root00, where root is the contract root. For example, ES00-USA represents the continuous Futures contract symbol for E-Mini S&P 500.

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Options Identifiers

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

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.

FactSet's OPRA Symbology

Symbology convention:

Root + # + expiration month/call put indicator (see table for Call/Put Expiration Month Codes) + expiration day + expiration year + strike price denominator (see section table for Strike Price Denominator table) + Strike Price.

Example: SPY#A2128B133000 is a SPDR S&P 500 ETF Trust call option with a strike price of 1330.00 that expires on 21-Jan-2028.

Strike Price Denominator table

FactSet code	Price denominator
A	10
B	100
C	1000
D	10000
E	100000

FactSet's Version of the Options Clearing Corporation's (OCC) OSI Series Key

This option symbol has up to 21 alphanumeric characters (excluding -ISO and # sign) and uses the following syntax:

OCC Root(Same as OPRA root) + # + Expiration Year + Expiration Month + Expiration Day + Call/Put Indicator + Five-Digit Strike Dollar + Three-Digit Strike Decimal + - + ISO

Example: SPY#221216C00290000-USA is a SPDR S&P 500 ETF Trust call option with a strike price of 290.00 that expires on 16-Dec-2022.

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FactSet's simplified Option Symbology (US Options only)

Symbology convention:

Root + # + 2-digit year code + 1-letter Expiration month code (see table for Call/Put Expiration Month Codes) + 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 table for Call/Put Expiration Month Codes) + W1, W2, W3, W4, Q + # + Strike Price.

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

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**

Options on Futures symbology

For CME exchanges we use the Globex root, for other exchanges we use the root provided by the exchange. Some will have Future month in the root others will not.

Example of CME Options (CBOT) December 8.0 Corn Call Option that expires 20221125: OZCZ2#221125C00008000000-CBTE. This symbol consists of Globex root (OZC)+Z (for December)+2 (year 2022)+# EXP Date (YYMMDD)+Call/Put Indicator +Strike price (Strike price consists of 11 digits with 5 for the numerator and 6 for the decimal) +ISO (CBTE) *Note CME options can have double digit year codes in the roots when multiple exist Example LOZ32 (denotes December 2032) when LOZ2 (December 2022) when the

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2022 option expires the root for the 2032 option will change to LOZ2. This mostly occurs in energy products that have expirations dated out past 10 years.

Non-CME Example from Eurex December 156.5 Call on Bund Futures that expires 20221125

OGBL#221125C00156500000-EUR Root(OGBL)+#+EXP Date (YYMMDD)+Call/Put Indicator+Strike price (Strike price consists of 11 digits with 5 for the numerator and 6 for the decimal) +ISO (EUR)

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Composite Exchanges

Composite Exchanges are available for select countries and regions; data provided for the Composites is sourced from several 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.

US Composite

To get the US Composite data, the "–USA" Exchange ISO code must be used. The access to the US Composite automatically grants access to all underlying regional Exchanges. You cannot obtain access to only selected regional exchanges that are part of the US Composite.

Note: If you are using the country code US as an ISO for a symbol, it automatically resolves to the US Composite.

Equity Exchanges included in the US composite:

ISO	Name
24EQ	24X National Exchange
ADF	FINRA ADF
ASE	NYSE MKT
BATS	Cboe BZX US Equities Exchange
BATY	Cboe BYX US Equities Exchange
BOS	NASDAQ BX
CHI	NYSE Texas
CIS	NYSE National
EDGA	Cboe EDGA US Equities Exchange

ISO	Name
EDGX	Cboe EDGX US Equities Exchange
EPRL	MIAX PEARL Equities
IEXG	IEX Markets
LTSE	Long Term Stock Exchange
MEMX	Members Exchange
NAS	NASDAQ
NYS	New York Stock Exchange
PHL	Nasdaq PSX
PSE	NYSE ARCA

To retrieve data for securities trading Over-The-Counter in the US, the "-USA" exchange code is also used. Trade data for all OTC stocks in the US are available on the "-USA" exchange code. The same resolution rules apply as for the US Composite.

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Option Exchanges in the US Composite:

ISO	Name
AMXO	NYSE AMEX Options
ARCO	NYSE Arca Options
BATO	Cboe BZX Options Exchange
BOX	Boston Options Exchange
BXO	NASDAQ BX Options
C2O	Cboe C2 Options Exchange
CBOE	Cboe Options Exchange
EDGO	Cboe EDGX Options Exchange
EMLD	MIAX Emerald

ISO	Name
GMNI	Nasdaq GEMX
ISE	International Securities Exchange
MCRY	Nasdaq MRX
MIO	Miami International Securities Exchange
MPRL	MIAX Pearl
NDQ	NASDAQ Options
PHLX	NASDAQ OMX PHLX
SPHR	MIAX Sapphire

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:

ISO	Name
ADRK	TMX Alpha DRK
ATS	Alpha Exchange
ATX	TMX Alpha-X
CHIC	NASDAQ CXC
CNQ	Canadian Securities Exchange
CSE2	Canadian Securities Exchange CSE2
CX2	NASDAQ CX2
CXD	NASDAQ CXD
ICX	Instinet Canada Cross
LICA	Liquidnet Canada

ISO	Name
LYNX	LYNX ATS
MATN	Cboe Canada MATCHNow
NEOD	Cboe Canada NEO-D
NEOE	Cboe Canada NEO-N
NEOL	Cboe Canada NEO-L
OMGA	Omega ATS
PURE	Canadian Securities Exchange - PURE
TSE	Toronto Stock Exchange
TSX	TSX Ventures Exchange

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Indian Composite

The Indian composite[4] includes the National Stock Exchange of India (NSE) and BSE India (BOM). Access to both of these exchanges is required to get data for the "–IND" ISO.

Australian Composite

The Australian Composite includes ASX (ASX) and Cboe Australia (CHIA). Access to both these exchanges is required to get data for the "–AUS" ISO.

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:

ISO	Name
BER	Berlin Stock Exchange
DUS	Dusseldorf Stock Exchange
ETR	XETRA
FRA	Frankfurt Stock Exchange
HAM	Hamburg Stock Exchange

ISO	Name
HAN	Hannover Stock Exchange
MUN	Munich Stock Exchange
XEX	XETRA Indices & ETFs
STU	Stuttgart Stock Exchange
TGAT	Tradegate Exchange

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[5].

Note: 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:

---

4 By default, access to delayed pricing is provided for the above exchanges, with the exception of the Indian Composite. Real-time access is required for both the BSE India and the NSE India to access the Indian Composite. Real-time data is available for both exchanges.

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

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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**

Market and Index Movers

The Market Movers and Index Movers displays enable 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).

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 or delayed, a NASDAQ Level 1, NYSE Level 1, and NYSE American Level 1 subscription is required. A subscription to NASDAQ Basic or CBOE ONE Summary does not provide access to US Market Movers.

The available market mover types:

Gainers and Losers - Top ten gainers and losers sorted by percentage and 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 6.1.22><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 the exchange code table.

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Table: 6.1.22

Type	Section	Key
Gainers & Losers	Percent Gain	WPER
	Net Gain	WNET
	Percent Loss	LPER
	Net Loss	LNET
Volume Leaders	Volume Leaders	VOL
	Turnover	DOLVOL
	%Turnover	TURN
	Block Volume	BLKVOL
	Unusual Volume	UNUSUAL
Trade Quantity	Trade Quantity	QUANT
	Block Quantity	BLKQNT

Index Movers

The Index Movers display allows you to view the top ten gainers, 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 the Russell or the S&P Index Movers.

The symbols for Index Movers are constructed as:

IDX. <Index KEY from table 6.1.23.2>. <item key from table 6.1.23.1>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 Russell 3000.
- IDX.SPX.VOL3-SPX for the third largest Volume leader in the S&P 500.

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Table 6.1.23.1

Type	Section	Key
Gainers & Losers	Percent Gain	**UWPER**
	Net Gain	**UWNET**
	Percent Loss	**ULPER**
	Net Loss	**ULNET**
Volume Leaders	Volume Leaders	**VOL**
	Turnover	**DOLVOL**
	Block Volume	**BLKVOL**

Table 6.1.23.2

Index	Section	Key
FTSE	FTSE 100	**UKX**
	FTSE 250	**MCX**
	FTSE 350	**NMX**
	FTSE All Share	**ASX**
	FTSE Small Cap	**SMX**
S&P	S&P 500	**SPX**
Russell	Russell 3000	**RUA**

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 Seconds for US markets.

Market Statistics symbols are listed in the table below. Updated statistic values are populated in the LAST_1 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
MKT.ADV	**Advancers**	Number of securities that have increased in price today
MKT.DEC	**Decliners**	Number of securities that have declined in price today
MKT.UNC	**Unchanged**	Number of securities with no price change today
MKT.HIGH	**New Highs**	Number of securities with a new 52-week high today
MKT.LOW	**New Lows**	Number of securities with a new 52-week low today
MKT.TICK	**Ticks**	Number of Securities with last tick up minus securities with last tick down
MKT.UPTICK	**Up Ticks**	Total number of up ticks in the market
MKT.NOTICK	**No Ticks**	Number of securities with no ticks
MKT.UNCHTICK	**Unchanged Ticks**	Total number of unchanged ticks in the market
MKT.DOWNTICK	**Down Ticks**	Total number of down ticks in the market

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Key	Type	Description
MKT.AVOL[6]	Advancing Volume	Total Volume for Advancers
MKT.DVOL[6]	Declining Volume	Total Volume for Decliners
MKT.UVOL[6]	Unchanged Volume	Total Volume for Securities with no price change
MKT.TVO[6]	Total Volume	Total Volume
MKT.CVOL[6]	Composite Volume	Composite Volume (Only available for US)
MKT.VAL	Turnover Volume	Sum of Dollar Turnover
MKT.UPTICKV[7]	Up Tick Volume	Total Volume for securities with Up Ticks
MKT.DOWNTICKV[7]	Down Tick Volume	Total Volume for securities with Down Ticks
MKT.UNCHTICKV[7]	Unchanged Tick Volume	Total Volume for securities with Unchanged ticks
MKT.AD	Adv Dec Ratio	Advancers / Decliners
MKT.ADTICK	Tick Ratio	Up ticks / Down Ticks
MKT.TISS	Issues Traded	Number of securities traded
MKT.TRIN	TRIN Index	(Advancers / Decliners) / (Advancing Volume / Declining Volume)

Note1: The volume fields in the above table are divided by 100 000.

Note2: MKT.UPTICK/DOWNTICK/UNCHTICK volumes are only updated for Official Trades that update LAST_1 fields.

Exchange Roll-Over Timing

FactSet prepares for next trading day by adjusting the values in certain fields. FactSet rolls over Last Price to the 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[8] but typically occurs around one hour before the exchange opens on the trading day.

Examples:

Exchange	Rollover Time
ASX	**13.20 EST**
Hong Kong Stock Exchange	**17.15 EST**
Bombay Stock Exchange	**20.00 EST**

6 LAST_1 is populated with the value/100,000, the CUM_VOL field contains the raw value for these volume fields

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

8 Subject to change, please contact FactSet for the latest information.

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Euronext	**01:25 CET**
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.

Field Behavior

Close fields

When the market closes, the LAST_1[9] and CLOSE_1[10] fields are populated with the official close price for the day. After the rollover, the CLOSE_1 value is copied over to PREV_CLOSE and the field reset to 0.

- LAST_1 and PREV_CLOSE will have the same value until the market opens. LAST_1 is updated with the current price and PREV_CLOSE holds the close value until next day's rollover.
- PREV_CLOSE_2 holds the PREV_CLOSE value until one hour prior to the market opening time and can be used to calculate the price change for the previous day closer to market open.

Time	Last and Close field values
Market Close	**LAST_1 = CLOSE_1 = Today's official close price** **PREV_CLOSE = PREV_CLOSE_2 = Previous day's close price**
Rollover	**LAST_1 = PREV_CLOSE = Previous day's close price** **PREV_CLOSE_2 = Close price as of two days ago** **CLOSE_1 = 0**
Shortly before Market open	**LAST_1 = PREV_CLOSE = PREV_CLOSE_2 = Previous day's close price** **CLOSE_1 = 0**
Market Open	**LAST_1 = Current value** **PREV_CLOSE = PREV_CLOSE_2 = Previous day's close price** **CLOSE_1 = 0**

Field TRADED (2512) provides the necessary context to interpret the LAST_1 value. By confirming the current market state (open or closed), it ensures accurate differentiation between a real-time trading price and the most recent session's closing price.

9 In rare cases, the exchange might send an official close value that differs from the LAST_1 value, if so the CLOSE_1 value will be used to populate the PREV_CLOSE value at rollover

10 CLOSE_1 is only available for selected exchanges

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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, and cumulative volume. The available fields for the last price are LAST_1, LAST_TRADED and LAST_UNOFF_1 as well as pre- and post-market fields. Any trade updates the LAST_TRADED, but only one out of LAST_1 and LAST_UNOFF_1, based on trade type.

Field	Definition
LAST_1 (300)	Official last price from the exchange, updates based on exchange rules for trade eligibility to update official price.
LAST_TRADED (340)	Last traded price from the exchange, may or may not update the official last price (LAST_1).
LAST_UNOFF_1 (400) [11]	Unofficial last price, updated by a trade not eligible to update the official last price (LAST_1) based on exchange rules (example: odd lot trades for US markets).
LAST_PREMKT_1 (410)	Last eligible trade price in pre-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. Field updates in real-time.
LAST_POSTMKT_1 (420)	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. Field updates in real-time.

Empty Quote Fields

If the order book is empty or one side of the book is empty, the field QUOTE_DELETION_FLAG (FID 1765) must 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 where:

QUOTE_DELETION_FLAG[1765] Val = 0 -- Both BID and ASK is available

QUOTE_DELETION_FLAG[1765] Val = 1 -- No BID

QUOTE_DELETION_FLAG[1765] Val = 2 -- No ASK

QUOTE_DELETION_FLAG[1765] Val = 3 -- No Quote (no BID or ASK)

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 not "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:

11 Computed Close Price provided by the TSX exchange will be included this field in the after-market Trade messages

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- **29 - OPT**- Represents Market Center Opening Trade for symbols representing the Primary/Listing Exchange. For **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 the 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 do 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.

Trade Cancellation and Corrections

Trade cancellation and correction messages are sent from the Exchange when a cancellation or correction occurs in the market. The feed includes cancellation and correction trades with MSG_TYPE = X (cancellation) and MSG_TYPE = R (corrections). A cancellation negates a prior trade, which means the earlier message should be deleted and removed. While a correction updates a prior trade with new data, which means the new/updated data in the message should replace the previous values.

Note: US Exchanges can send a cancel OR a correction trade message.

EU Exchanges follow the MIFID correction rule. A cancel message for trade cancellation and a cancel message followed by a correction message for trade correction

Market-Wide Circuit breaker Status

When a market wider circuit breaker is triggered, the symbol MWCBS-ISO will have LAST_1 populated with 1, 2, or 3, for the level that is breached. If no Market Wise Circuit breaker is active, the LAST_1 field will be 0 for these symbols. The exchange will also send out an explicit halt for the individual securities. During the premarket, the tickers MWCBL1-ISO, MWCBL2-ISO, and MWCBL3-ISO will be populated with the Circuit breaker threshold for the trading day.

Note that these symbols only exist for NYSE (MWCBS-NYS), NASDAQ (MWCBS-NAS), and NASDAQ Basic (MWCBS-NASQ), for other exchanges individual instruments are halted/resumed.

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Symbology special cases

When using FactSet, it is important to note that certain exchange tickers are modified to correctly resolve to the intended financial instrument, particularly when a ticker for an index historically conflicts with an equity symbol.

Two notable examples are:

- **COMP-USA** is used for the **NASDAQ Composite**. The corresponding equity, **Compass Inc.**, uses the ticker **COMP.EQ-USA**.
- **MID-USA** is used for the **S&P Midcap 400**. The **American Century Midcap Growth Impact ETF** uses the symbol **MID.ETF-USA**.

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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
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

Currency	ISO Code
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
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

* European Union (EU) Countries use 'Euro'

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Currency	ISO Code
Guatemala Quentzal	GTQ
Guinea-Bissau Peso	GWP
Guyana Dollar	GYD
Hong Kong Dollar	HKD
Honduras Lempira	HNL
Croatian Kuna	HRK
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
Liberian Dollar	LRD
Lesotho Loti	LSL
Lithuanian Litas *	LTL
Luxembourg Franc *	LUF
Latvian Lats *	LVL
Libyan Dinar	LYD

Currency	ISO Code
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
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

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Currency	ISO Code
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
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

Currency	ISO Code
Tanzania Shilling	TZS
Ukraine Hryvnia	UAH
Uganda Shilling	UGX
U.S. Dollar	USD
Uruguay Peso	UYU
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
Great British Pence	GBX

Currency	ISO Code
No specific currency unit (e.g. percentage)	XXX

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Appendix B: Market Makers

Australian Market (ASX)

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

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ID	Broker name
215	National Australia Securities Ltd
129	Nomura Australia Ltd
292	Octa Phillip Securities Ltd
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

ID	Broker name
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
933	UBS Securities Australia Ltd
157	Unknown
134	Velocity Trade Ltd
236	Virtu Financial Asia Pty Ltd
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.
85	Benjamin CO CA & Company, Inc.
86	Bernad Securities, Inc.
9	BMO Nesbitt Burns Inc.
71	Brant Securities Ltd.
63	Byron Capital Markets Ltd

ID	Broker name
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.
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.

ID	Broker name
94	Da Market Securities, Inc.
95	DBS Vickers Securities (Phils.), Inc.
19	Desjardins Securities Inc.
51	Deutsche Bank Securities Ltd.
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.

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FACTSET

ID	Broker name
121	EquitiWorld Securities, Inc.
123	Evergreen Stock Brokerage & Securities, Inc.
124	F.YAP Securities, Inc.
132	FEB Stockbrokers, Inc.
22	Fidelity Clearing Canada ULC
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	GlobaLinks Securities & Stocks, Inc.
208	Golden Tower Sec. & Holdings, Inc.
65	Goldman Sachs Canada Inc.
210	Goldstar Securities, Inc.
217	Grand Asia Securities, Inc.
207	Gravitas Securities Inc.
218	Guild Securities, Inc.
220	Guoco Securities (Phils.), Inc.
222	H.E. Bennett Securities, Inc.

ID	Broker name
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.
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
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.

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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
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

ID	Broker name
MK	Equator Securities
BS	Equity Securities Indonesia
AO	Erdikha Elit Sekuritas
EL	Evergreen Capital
PC	First Asia Capital
FO	Forte Mentari Securities
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 Securindo
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 Securindo
RX	Macquarie Capital Securities Indonesia
KW	Madani Securities
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

ID	Broker name
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
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
LS	Reliance Sekuritas Tbk.

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ID	Broker name
DR	RHB Sekuritas Indonesia
IF	Samuel Sekuritas Indonesia
MG	Semesta Indovest
SC	Senni Cahaya
DH	Sinarmas Sekuritas
AZ	Sucorinvest Central Gani
SS	Supra Securinvest

ID	Broker name
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

ID	Broker name
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
9488	ACA S.A.SOCIEDAD DE VALORES Barcelona
9587	ACA S.A.SOCIEDAD DE VALORES Bilbao
8823	ACA S.A.SOCIEDAD DE VALORES Madrid
9368	ACA S.A.SOCIEDAD DE VALORES Valencia
9474	AHORRO Y CORPORACION FINANCIERA S.A.SVB Barcelona
9821	AHORRO Y CORPORACION FINANCIERA S.A.SVB Madrid
9378	AHORRO Y CORPORACION FINANCIERA S.A.SVB Valencia
9852	ALL TRADING BROKERS EUROPE A.V.S.A. Madrid
8803	ALLARIA LEDESMA Y CIA.SDAD.BOLSA S.A. Madrid
0	Anonymous
9435	AURIGA GLOBAL INVESTORS S.V.S.A. Barcelona
8825	AURIGA GLOBAL INVESTORS S.V.S.A. Madrid
9355	AURIGA GLOBAL INVESTORS S.V.S.A. Valencia
8802	BANCHILE CORREDORES DE BOLSA S.A. Madrid
9465	BANCO ALCALA S.A. Barcelona

ID	Broker name
9484	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Barcelona
9575	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Bilbao
9820	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Madrid
9373	BANCO BILBAO VIZCAYA ARGENTARIA S.A. Valencia
9404	BANCO DE SABADELL S.A. Barcelona
9588	BANCO DE SABADELL S.A. Bilbao
9872	BANCO DE SABADELL S.A. Madrid
9397	BANCO DE SABADELL S.A. Valencia
9432	BANCO ESPIRITO SANTO DE INVESTIMENTO S.A Barcelona
9859	BANCO ESPIRITO SANTO DE INVESTIMENTO S.A Madrid
9390	BANCO ESPIRITO SANTO DE INVESTIMENTO S.A Valencia
9438	BANCO INVERSIS S.A. Barcelona
9802	BANCO INVERSIS S.A. Madrid
9366	BANCO INVERSIS S.A. Valencia

ID	Broker name
9410	BANCO MEDIOLANUM S.A. Barcelona
9883	BANCO MEDIOLANUM S.A. Madrid
9387	BANCO MEDIOLANUM S.A. Valencia
8821	BANCO PORTUGUES DE INVESTIMENTO S.A. Madrid
9427	BANKIA BOLSA S.V.S.A. Barcelona
9832	BANKIA BOLSA S.V.S.A. Madrid
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

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FACTSET

ID	Broker name
8834	CITIGROUP GLOBAL MARKETS LIMITED Madrid
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
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

ID	Broker name
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
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
8824	MORGAN STANLEY S.V.S.A.U. Madrid
9573	NORBOLSA SOCIEDAD DE VALORES S.A. Bilbao

ID	Broker name
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
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

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New Zealand Exchange (NZE)

ID	Broker name
ADMD	ADM Investor Services Inc
ANZW	ANZ Securities New Zealand Ltd
ASBA	ASB Securities Ltd
BPSL	BNP Paribas Securities Services
BPSS	BNP Paribas Securities Services
AACA	Craigs Investment Partners Ltd
DSAL	Deutsche Securities Australia Ltd
DEUA	Deutsche Securities New Zealand
FCSD	FC Stone Australia Pty

ID	Broker name
FNZW	First NZ Capital Securities Ltd
WRAP	FNZ Custodians Ltd
FORD	Forsyth Barr Ltd
GSJA	Goldman Sachs & Partners New Zealand Ltd
HWPA	Hobson Wealth Partners Ltd
FCSU	INTL FCStone Financial Inc
JBWA	JBWere (NZ) Nominees Ltd
LELN	Leveraged Equities Finance Ltd

ID	Broker name
MAQA	Macquarie Securities (NZ) Ltd
RBNN	New Zealand Central Securities Depository Ltd
OLAD	Olam International Ltd
OMFA	OM Financial Ltd
SHAW	Sharesies Ltd
SOMN	Somerset Smith Partners
SFLU	Straits Financial LLC
NGTN	The New Zealand Guardian Company
UBSA	UBS New Zealand Ltd

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

ID	Broker name
AAL	Alandsbanken Abp
ABC	J.M. Barcelon & Company, Inc.
ABG	J.P. Morgan Securities Philippines, Inc.
ABLV	ABLV Bank
ABR	Jocrison Securities, Inc.
ABS	Alandsbanken Sverige AB
AEE	KGI Securities(Phils.), Inc.
AIR	Alnair AB
AIV	JSG Securities, Inc.
ALB	Lucky Securities, Inc.
ALM	Larrgo Securities Company, Inc.
AMA	Litonjua Securities, Inc.
AOI	King's Power Securities, Inc.
APS	APS Capital AB
ARC	Luy's Securities Company, Inc.
ATG	Algorithmic Trading Group Netherlands Mgmt
AVA	Magnum Int'l. Securities, Inc.
BBB	Joh. Berenberg, Gossler & Co. KG
BBI	Barclays Bank Ireland Plc

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

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

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ID	Broker name
EVL	R. Nubla Securities, Inc.
FBI	FBI
FBN	ABN AMRO Clearing Bank N.V. (D)
FFF	Nykredit Bank A/S
FIM	R.S. Lim & Company, Inc.
FIN	Sparbanken Finn
FIO	Nova Bank Fyn A/S
FLW	RCBC Securities, Inc.
FNB	FNB
FNS	FNS
FOR	RTG & Company, Inc.
FORA	S.J. Roxas & Company, Inc.
FORB	ABN AMRO Clearing Bank N.V.
FORC	ABN AMRO Clearing Bank N.V.
FORL	ABN AMRO Clearing Bank N.V.
FORU	ABN AMRO Clearing Bank N.V.
FOS	Fossar markaoir hf.
FSE	First Securities AS
GEL	GETCO Europe Limited
GLE	Gair Loch Enterprises Ltd
GRI	Sparbanken Gripen
GSAG	Goldman Sachs Bank Europe SE
GSI	Sarangani Securities, Inc.
GTM	Garantum Fondkommission AB
HBC	Summit Securities, Inc.
HCT	Securities Specialists, Inc.
HFV	SB Equities, Inc.
HIP	HIP
HNB	HNB
HNS	HNS
HQB	Solar Securities, Inc.
HRT	Hudson River Trading Europe Ltd
IAT	Sun Hung Kai Securities (Phils.), Inc.
ICM	Sun Securities, Inc.
IFJ	Trans-Asia Securities, Inc.
IMA	IMC Trading B.V
IMC	Supreme Stockbroker, Inc.
INT	Tansengco & Company, Inc.
ISB	Topwin Securities, Inc.
IVE	Tower Securities, Inc.
JEF	Jefferies International Ltd
JMP	Jump Trading International Limited
JPAG	JP Morgan AG
JPM	UBS Securities Philippines, Inc.
JTEU	Jump Trading Europe B.V.
JVB	Unicapital Securities, Inc.
JYB	UCPB Securities, Inc.
KAU	Macquarie Capital Securities (Philippines), Inc.
KCM	Kepler Cheuvreux SA
KEM	Uob-Kay Hian Securities (Philippines), Inc.
KRA	KRA
KRO	Sparekassen Kronjylland
KVB	Kvika Banki hf.
LAGO	Lago Kapital Oy
LAI	NBI hf.
LAS	Wealth Securities, Inc.
LAV	Valo Research & Trading Ltd.
LCFM	Lind Capital FondsmÃƒÂ¦glerselskab A/S
LCM	Venture Securities, Inc.
LDM	Vicsal Securities & Stock Brokerage, Inc.
LFB	WestLink Global Equities, Inc.
LHV	LHV
MAN	YU & Company, Inc.
MEG	Viroing hf.
MGD	Mako Global Derivatives Partnership LLP
MGF	Wise Securities Phils., Inc.
MLI	Yao & Zialcita, Inc.
MMX	MMX Trading B.V
MPB	MP Banki hf.
MPBB	MPBB
MRF	MRF
MSE	Morgan Stanley Europe SE
MSI	Timson Securities, Inc.
MSN	Morgan Stanley Europe SE
MST	Morgan Stanley & Co. International Ltd.
MTY	MTY
MUL	MUL
MWZ	Market Wizards B.W.
ND	Nordea Markets
NDA	Nordea Bank Danmark A/S
NDL	NDL
NDS	Nordea Bank AB (publ)
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

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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.
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

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

ID	Broker name
UB	UB Securities Limited
UBS	UBS Limited
UBSR	UBSR
UKB	UKB
UNI	Nordea Bank Danmark A/S
VFA	Virtu Financial Ireland Ltd
VFB	Virtu Financial Ireland Ltd
VFE	Virtu Financial Europe Ltd
VFG	Virtu Financial Ireland Ltd
VFI	Virtu Financial Ireland Ltd
VIDD	VIDD
VIDN	VIDN
VIFB	VIFB
VIOR	VIOR
VIPR	VIPR
VISL	VISL
VISW	VISW
VIUK	VIUK
VIVL	VIVL
VLB	VLB
VON	Bank Vontobel AG
VPA	OMX Broker Services AB
WEB	WEBB Traders B.V
WLV	Wolverine Trading UK Ltd
WSL	Winterflood Securities Ltd
XTX	XTX Markets Limited
XTXE	XTX Markets SAS
YHI	YHI

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Oslo Stock Exchange (OSL)

ID	Broker name
ASC	ABG SUNDAL COLLIER NORGE ASA
ALGO	Algoengineering Europe Limited
AOI	ALL OPTIONS INTERNATIONAL B.V.
ARGO	ARGO SECURITIES ASA
ARC	ARTIC SECURITIES ASA
AVA	AVANZA BANK AB
BCSL	Barclays Capital Securities Ltd
BER	Beringer Finance AS
BPA	BNP Paribas Arbitrage SNC
BPP	BNP PARIBAS ARBITRAGE SNC
CAR	CARNEGIE AS
CAD	Carnegie Investment Bank AB (publ)
CSA	CHRISTIANIA SECURITIES AS
CDG	CITADEL DERIVATIVES GROUP (EU.
CGML	Citigroup Global Markets Ltd
CPLA	Clarksons Platou Securities AS
CBK	COMMERZBANK
CSB	CREDIT SUISSE SECURITIES (EURO.
DDB	DANSKE BANK DANSKE MARKETS
DBL	DEUTSCHE BANK AG
DNM	DNB NOR BANK, DNB NOR MARKETS
DIF	E*TRADE BANK A/S
EPB	ERIK PENSER BANKATIEBOLAG
FEF	FEARNLEY FONDS ASA
FSE	FIRST SECURITIES AS
FLW	Flow Traders B.V.
FOF	FONDSFINANS ASA
GEL	GETCO Europe Limited
GSI	GOLDMAN SACHS INTERNATIONAL
HQB	HQ BANKAKTIEBOLAG
HBC	HSBC BANK PLC
IAT	IAT International Algorithmic Trading GmbH
TMB	IBKR Financial Services AG
IMC	IMC SECURITIES
INT	INSTINET EUROPE LIMITED
JEF	JEFFERIES INTERNATIONAL LTD
CAZ	JP MORGAN CAZENOVE LTD.
JPM	JP MORGAN SECURITIES
KCG	KCG EUROPE LTD
KCGG	KCG EUROPE LTD
KEM	KNIGHT CAPITAL EUROPE LTD.
MLI	MERRILL LYNCH INTERNATIONAL
MSI	MORGAN STANLEY & CO INTERNATI.
NEO	NEONET SECURITIES
NTF	NETFONDS BANK ASA
NIP	NOMURA INTERNATIONAL PLC
NMBR	NON-MEMBER
NRD	Nordea Bank Finland Plc
NDA	NORDEA BANK NORGE ASA, NORDEA
NON	NORDNET BANK AB
NBK	NORGES BANK
NOE	NORNE SECURITIES AS
NYE	NYENBURGH BEHEER B.V.
OB02	OSLO BORS 02
OB06	OSLO BORS 06
OB09	OSLO BORS 09
OB10	OSLO BORS 10
CDV	Paragon Strategic Holdings, Inc.
PAS	PARETO SECURITES AS
RBCE	RBC Europe Limited
PLA	RS PLATOU MARKETS AS
SBNK	Sbanken ASA
ESO	SEB ENSKILDA AS
SKBN	Skandiabanken ASA
SBN	SKANDIABANKEN
SEB	SKANDINAVISKA ENSKILDA BANKEN
SGL	SOCIETE GENERALE SA
SGP	SOCIETE GENERALE SA
SB1M	Sparebank 1 Markets AS
SEL	Spire Europe LTD
SBB	STOREBRAND BANK ASA
SIS	Susquehanna International Securities Limited
SHB	SVENSKA HANDELSBANKEN AB
SHD	SVENSKA HANDELSBANKEN AB
SWB	SWEDBANK AB
SWD	SWEDBANK AB
SWN	SWEDBANK NORGE
TEM	TERRA MARKETS AS
RBN	THE ROYAL BANK OF SCOTLAND N.V
UBZ	UB Securities Ltd
UBS	UBS LIMITED
VFE	Virtu Financial Europe Limited
VFI	Virtu Financial Ireland Limited
VFG	Virtu Financial Ireland Ltd
VFN	Virtu Financial Ireland Ltd
WBI	WARREN BANK AS

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ID	Broker name
WEBB	WEBB Traders B.V.
XTX	XTX Markets Limited

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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.
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.

ID	Broker name
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.
142	DPB-Daiwa Capital Markets Philippines, Inc.
328	DW Capital, Inc.
212	E*Trade Securities Corp.
147	E. Chua Chiaco 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 Stockbrokers, 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	GlobaLinks 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.
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.

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ID	Broker name
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.
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.

ID	Broker name
235	Regina Capital Devt. Corp.
239	RTG & Company, Inc.
240	S.J. Roxas & Company, Inc.
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.
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.

ID	Broker name
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.

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