FACTSET ⟩ SEE THE ADVANTAGE

FactSet Data Service Manual

Programmer's Manual and Reference
Version 2.0B

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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 all the fields and their enumerations
- Chapter 4 - describes the record layouts for various types of securities (i.e., Equity, Index, Option, Future, Corporate Bond, etc.)
- Chapter 5 - outlines FactSet symbology with examples of common symbols
- Appendix - contains industry standard enumerations (e.g., character, currency, and exchange codes)

Document Conventions

This document uses the following conventions:

- Code examples use a courier 10 font - FDF: :connect()
- Methods, when first introduced, appear in bold - FDF::dispatch_responses()
- Directory delimiter character follows the UNIX convention - forward slash ('/').

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Chapter 1 Introduction

1.1 The FactSet Data Service

The FactSet Data Service is a data model standard that applications utilize. It contains information about fields, field types, field encodings, and data fields for various types of data.

1.2 Terminology

The following terminology is used throughout this documentation:

Terminology	Meaning
XML	eXtensible Markup Language - a defined standard for exchanging information. The information contains markup tags used to describe the data values.
FactSet Data Server	A server which provides permissioned access to FactSet data.
Service	A data source or supplier identified by a string name.
FDS1	FactSet's Streaming Production Data Service.
FDS_C	FactSet's Canned Data Service. Recorded data is replayed, used for testing.
FDS_C_L2	FactSet's Canned Data Service for Market depth data. Recorded data is replayed, used for testing.
FDS_FUND	FactSet's Fundamental Data Service. Used for End of Day data.
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 to the data.
Field/Value Pairs	A self-describing message format used in API responses. Each pair contains a FID and some opaque data. The 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 that defines all the symbols from all the writing systems of the world. Also referred to as Universal Character Set.

1.3 FIDs

1.3.1 FID Value Pairs

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

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

1.3.2 Field Identifiers

The current field identifiers are available in two files. The first is a standard C++ include file, named rt_fields.h. This file defines human readable static constant integers for the current list of known field identifiers. This is the usual method of identifying a field by name in actual C++ code.

The second file is rt_fields.xml. This file can be loaded by any program. It allows applications to translate field identifiers during run time.

Chapter 2 Field Encodings and Types

Field values can contain arbitrary data (i.e., the data is opaque). However, in order for an application to make use of the data, it must understand the underlying encoding and type. This meta-information is implicitly based on the field identifier. Furthermore, this information can never be changed.

2.1 Field Encodings

The following encodings are supported by this specification:

Encoding ID	Encoding Name	Description
0	Reserved	Not Used
1	iso-8859-1	The data is encoding using the Latin-1 standard encoding. See *Appendix A: ISO 8859-1*.

The FactSet Data Service currently uses a single encoding i.e., (iso-8859-1). All fields are represented via this encoding, including integers and floating point numbers.

2.1.1 Field Types

All fields are encoded using iso-8859-1 characters. Therefore certain field types, like integer and price, need to define a standard representation. The following conventions are used to describe these formats:

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

The following types are supported by this specification:

Type	Name	Size	Format	Examples
0	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 -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 20060101 - January 1st, 2006
9	Time	6 or 9	HHMMSS[sss] {Hour}{Minute}{Secs} [optional milliseconds]	093014 – 09:30:14.000 AM 150102 – 03:01:02.000 PM 030000942 – 03:00:00.942 AM

Chapter 3 Field List and Enumerations

3.1 Field List

This table contains the field identifiers (FIDs) and their meanings. The table is sorted by field identifier, which is also the primary key. In addition, the field name is a secondary key. Therefore, both names and field identifiers can be used to filter responses to many types of queries. Reserved but currently unsupported fields are documented in Appendix E.

For each field's type and encoding definitions, see *Chapter 2: Field Encodings and Types*.

3.1.1 Streaming fields

Using the FDS1 or FDS_C service the below fields are supported in the API, for field availability for specific exchanges, see Chapter 4: Security Layouts

FID	Fields Names	TYPE	Encoding	Description
1	MSG_TYPE	Character	8859-1	Message Type Table
2	SEQUENCE	Integer	8859-1	Message sequence number
5	EXCHANGE	Enumeration	8859-1	Exchange ISO-Code
7	PRODUCT	Enumeration	8859-1	Product identifier
100	BID_1	Price	8859-1	Current bid price
101	BID_DATE_1	Date	8859-1	Current bid date
102	BID_TIME_1	Time	8859-1	Current bid time
104	BID_VOL_1	Integer	8859-1	Current bid size
106	BID_TICK_1	Enumeration	8859-1	Current bid tick direction
110	BID_CLOSE	Price	8859-1	Official Closing Bid
111	BID_CLOSE_DATE	Date	8859-1	Official Closing Bid Date
112	BID_CLOSE_TIME	Time	8859-1	Official Closing Bid Time
114	BID_CLOSE_VOL	Integer	8859-1	Official Closing Bid Volume
117	BID_EXCH	Enumeration	8859-1	Exchange of the current bid price
192	BID_POINTS_1	Double	8859-1	Current bid points
200	ASK_1	Price	8859-1	Current ask price
201	ASK_DATE_1	Date	8859-1	Current ask date
202	ASK_TIME_1	Time	8859-1	Current ask time
204	ASK_VOL_1	Integer	8859-1	Current ask size
210	ASK_CLOSE	Price	8859-1	Official Closing ask
211	ASK_CLOSE_DATE	Date	8859-1	Official Closing ask Date
212	ASK_CLOSE_TIME	Time	8859-1	Official Closing ask Time
214	ASK_CLOSE_VOL	Integer	8859-1	Official Closing ask Volume
217	ASK_EXCH	Enumeration	8859-1	Exchange of the current ask price

FID	Fields Names	TYPE	Encoding	Description
280	SHORT_SALE_INDICATOR	Integer	8859-1	Flag to indicate if a security is restricted from being sold short
292	ASK_POINTS_1	Double	8859-1	Current ask points
293	QUOTE_COND	Enumeration	8859-1	Current Quote Condition
300	LAST_1	Price	8859-1	Official last trade price
301	LAST_DATE_1	Date	8859-1	Last Date
302	LAST_TIME_1	Time	8859-1	Official last traded time
304	LAST_VOL_1	Integer	8859-1	Official last traded volume
306	LAST_TICK_1	Enumeration	8859-1	Official last tick
310	CLOSE_1	Price	8859-1	Official Close/Close Range 1 Price
311	CLOSE_DATE_1	Date	8859-1	Official Close/Close Range 1 Date
312	CLOSE_TIME_1	Time	8859-1	Official Close/Close Range 1 Time
314	CLOSE_2	Price	8859-1	Close Range 2
317	LAST_EXCH	Enumeration	8859-1	Official last traded exchange
320	SETTLE	Price	8859-1	Settle Price
321	SETTLE_DATE	Date	8859-1	Settle Date
323	SETTLE_ELEC	Price	8859-1	Settle Price for Electronic session
324	SETTLE_ELEC_DATE	Date	8859-1	Settle Date for Electronic session
340	LAST_TRADED	Price	8859-1	Last traded Price
341	LAST_TRADED_DATE	Date	8859-1	Last traded Date
342	LAST_TRADED_TIME	Time	8859-1	Last traded Time
343	LAST_TRADED_VOL	Integer	8859-1	Last traded Volume
344	LAST_TRADED_CONDITION	String	8859-1	Last traded trade condition
390	LAST_CHG	Price	8859-1	Official last change
391	LAST_PCT_CHG	Double	8859-1	Official last percentage change
400	LAST_UNOFF_1	Price	8859-1	Unofficial last trade price
401	LAST_UNOFF_DATE_1	Date	8859-1	Unofficial Last Date
402	LAST_UNOFF_TIME_1	Time	8859-1	Unofficial last traded time
404	LAST_UNOFF_VOL_1	Integer	8859-1	Unofficial last traded volume
405	LAST_UNOFF_COND_1	Enumeration	8859-1	Unofficial last condition
408	LAST_UNOFF_CUM_VOL	Integer	8859-1	Unofficial last cumulative volume
410	LAST_PREMKT_1	Price	8859-1	Unofficial last premarket trade price
412	LAST_PREMKT_TIME_1	Time	8859-1	Unofficial last premarket traded time
414	LAST_PREMKT_VOL_1	Integer	8859-1	Unofficial last premarket traded volume
418	LAST_PREMKT_CUM_VOL	Integer	8859-1	Unofficial last premarket cumulative volume
420	LAST_POSTMKT_1	Price	8859-1	Unofficial last post market trade price
422	LAST_POSTMKT_TIME_1	Time	8859-1	Unofficial last post market traded time
424	LAST_POSTMKT_VOL_1	Integer	8859-1	Unofficial last post market traded volume

FID	Fields Names	TYPE	Encoding	Description
428	LAST_POSTMKT_CUM_VOL	Integer	8859-1	Unofficial last post market cumulative volume
438	OFFBOOK_CUM_VOL	Integer	8859-1	Off Book Cumulative Volume
500	MID_1	Price	8859-1	Current official mid price
501	MID_DATE_1	Date	8859-1	Current mid date
502	MID_TIME_1	Time	8859-1	Current mid price time
503	MID_HIGH_1	Price	8859-1	Current mid high price
504	MID_LOW_1	Price	8859-1	Current mid low price
529	NORMAL_MARKET_SIZE	Integer	8859-1	MiFID defined threshold that is used on an EU wide basis
530	STANDARD_MARKET_SIZE	Integer	8859-1	MiFID average order size threshold for firms conducting in-house business
531	EXCHANGE_MARKET_SIZE	Integer	8859-1	Instrument level rule used in conjunction with a multiplier to determine the maximum and minimum order sizes
601	CUM_VOL	Integer	8859-1	Cumulative volume
602	TURNOVER	Integer	8859-1	Turnover
603	VWAP	Price	8859-1	Volume Weighted Average Price
604	TRD_CNT	Integer	8859-1	Cumulative trade count
605	BLK_TRD_CNT	Integer	8859-1	Cumulative block count
606	BLK_CUM_VOL	Integer	8859-1	Cumulative block volume
607	OPEN_INTEREST	Integer	8859-1	Open Interest
608	RESUME_1	Price	8859-1	Resumption Price 1
609	RESUME_2	Price	8859-1	Resumption Price 2
610	PREV_CLOSE	Price	8859-1	Previous trading day’s Close
611	PREV_CLOSE_DATE	Date	8859-1	Previous trading day’s Closing Date
612	PREV_CLOSE_TIME	Time	8859-1	Previous trading day’s Closing Time
613	PREV_CLOSE_UNADJ	Price	8859-1	Unadjusted Previous trading day’s Close
617	PREV_CLOSE_2	Price	8859-1	Previous trading day’s Close – late rollover[1]
618	PREV_CLOSE_UNADJ_2	Price	8859-1	Unadjusted Previous trading day’s Close – late rollover
620	PREV_SETTLE	Price	8859-1	Previous Settle
621	PREV_SETTLE_DATE	Date	8859-1	Previous Settle Date
623	LOWER_TRADING_BAND	Price	8859-1	Lower trading band
624	UPPER_TRADING_BAND	Price	8859-1	Upper trading band
710	OPEN_1	Price	8859-1	The Open Range 1 or Open Price
711	OPEN_DATE_1	Date	8859-1	Open Date
712	OPEN_TIME_1	Time	8859-1	Open time
713	OPEN_2	Price	8859-1	The Opening Range 2
720	HIGH_1	Price	8859-1	Current high for the day
722	HIGH_TIME_1	Time	8859-1	Time of current high
723	LOW_1	Price	8859-1	Current low for the day
725	LOW_TIME_1	Time	8859-1	Time of current low
726	UNCROSSING_COND	Enumeration	8859-1	Uncrossing Condition

FID	Fields Names	TYPE	Encoding	Description
727	UNCROSSING_PRICE	Price	8859-1	Uncrossing Price
728	UNCROSSING_VOL	Integer	8859-1	Uncrossing Volume
729	VENUE	String	8859-1	Venue
730	BUY_ID	Integer	8859-1	Buy Id
731	SELL_ID	Integer	8859-1	Sell Id
750	AUTO_VWAP	Price	8859-1	VWAP including only order book (automatic) trades
751	AUTO_CUM_VOL	Integer	8859-1	Cumulative Volume calculated on all automated trading volumes for order-based segments
752	AUTO_TRADE_QUANTITY	Integer	8859-1	Trade Quantity including only order book (automatic) trades
753	BUY_PERCENTAGE	Double	8859-1	Buy Percentage
754	SELL_PERCENTAGE	Double	8859-1	Sell Percentage
755	TOTAL_BUY_VOL	Integer	8859-1	Total Buy Volume
756	TOTAL_SELL_VOL	Integer	8859-1	Total Sell Volume
757	EX_DATE_STATUS	String	8859-1	Ex-Date Status
758	PRICING_METHOD	Integer	8859-1	Pricing Method
1394	TRADED_YIELD	Double	8859-1	Yield on Last Traded Price
1509	PRICE_MULTIPLIER	Double	8859-1	Factor used to scale from major Currency Code to minor currency
1513	NOMINAL_VALUE	Price	8859-1	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	8859-1	FactSet Exchange Code of primary market for instrument. Determined by highest trading volume over a 30-day calendar period
1579	EXECUTION_VENUE	String	8859-1	Execution Venue
1591	NOTIONAL_AMOUNT	Price	8859-1	Notional amount
1595	NOTIONAL_CURRENCY	String	8859-1	Currency in which the notional is denominated
1596	PRICE_NOTATION	String	8859-1	For Derivatives eligible to be reported through MiFID. Indication as to whether the price is expressed in monetary value
1597	QUANTITY_NOTATION	String	8859-1	The number of units of the financial instrument
1598	TRANSPARENCY_INDICATOR	Integer	8859-1	Transparency Indicator
1599	MIFID_CLEARING_FLAG	Integer	8859-1	Code to identify whether the transaction will be cleared.
1601	MIC_CODE_SEG	String	8859-1	Non-Operating Segment Market Identifier Code (MIC) from ISO 10383
1604	TRANSACTION_ID_CODE	String	8859-1	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	8859-1	Publication Venue
1606	PUBLICATION_TIME	String	8859-1	Microseconds corresponding to the MiFID reportable trades
1607	INSTRUMENT_CODE_TYPE	String	8859-1	Indicates the type of Instrument code used in trade reporting for non-equity instruments. Populated with either ISIN or OTHR (Other)
1609	EXECUTION_TIME	String	8859-1	Microseconds corresponding to the UTC time of execution.
1610	MMT_MARKET_MECHANISM	String	8859-1	Defines the fundamental functional market mechanism that has facilitated the trade following MMT level 1. See Trade Conditions documentation
1611	MMT_TRADING_MODE	String	8859-1	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	8859-1	Defines the type of transaction under which the trade was executed following MMT Level 3. See Trade Conditions documentation

FID	Fields Names	TYPE	Encoding	Description
1613	MMT_PUBLICATION_MODE	String	8859-1	Defines the publication mode and post-trade deferral reasons. Level 4. See Trade Conditions documentation
1614	MMT_DUPLICATIVE_INDICATOR	String	8859-1	Defines the duplicative indicator following MMT level 5. See Trade Conditions documentation
1637	LIS_VOLUME	Integer	8859-1	Volume of Large In Scale trades as defined by MiFID II regulations
1638	NEGOTIATED_VOLUME	Integer	8859-1	Total Negotiated Volume
1639	REFERENCE_VOLUME	Integer	8859-1	Reference Volume
2024	SECURITY_TYPE	Enumeration	8859-1	Security Type
2026	ISIN	String	8859-1	ISIN
2027	CUSIP	String	8859-1	CUSIP
2028	SEDOL	String	8859-1	SEDOL
2032	PRICE_CURRENCY	String	8859-1	Price currency code
2034	SECURITY_STATUS	Enumeration	8859-1	Security Status or Halt Indicator
2035	EXPIRATION_DATE	Date	8859-1	Expiration Date
2037	GMT_OFFSET	Integer	8859-1	GMT Offset in Minutes
2038	MARKET_SEGMENT	String	8859-1	Market segment
2039	MARKET_SECTOR	String	8859-1	Market sector
2040	PERIOD	String	8859-1	Period
2041	COUNTRY_CODE	String	8859-1	ISO Country code
2042	FINANCIAL_STATUS	Integer	8859-1	Financial Status Enumeration Table
2045	HALT_INFO	Enumeration	8859-1	Halt Status
2047	HALT_DESCRIPTION	String	8859-1	Halt description
2048	FEED_CURRENCY	String	8859-1	Currency the Exchange sends the prices to FactSet in
2060	ORDER_LOT_SIZE	Integer	8859-1	Number of securities in a lot
2061	TRADE_LOT_SIZE	Integer	8859-1	The minimum number of lots required to trade
2082	TRUE_ISO_CODE	String	8859-1	ISO code of Venue
2150	BENCHMARK_YIELD	Price	8859-1	Benchmark Yield
2151	BENCHMARK_YIELD_BID	Price	8859-1	Benchmark Yield Bid
2152	BENCHMARK_YIELD_ASK	Price	8859-1	Benchmark Yield Ask
2155	BENCHMARK_SPREAD	Price	8859-1	Benchmark Spread
2156	BENCHMARK_SPREAD_BID	Price	8859-1	Benchmark Spread Bid
2157	BENCHMARK_SPREAD_ASK	Price	8859-1	Benchmark Spread Ask
2160	BENCHMARK_ID	String	8859-1	Benchmark ID
2170	TICK_SIZE	Double	8859-1	Tick Size
2171	TICK_GROUP	String	8859-1	Tick Group
2172	TICK_PILOT_EFF_DATE	Date	8859-1	Tick Pilot effective day
2600	CONTRACT_SIZE	Integer	8859-1	Options – Contract Size
2601	STRIKE_PRICE	Price	8859-1	Options – Strike Price

FID	Fields Names	TYPE	Encoding	Description
2602	CONTRACT_HIGH	Price	8859-1	Contract High Price
2603	CONTRACT_LOW	Price	8859-1	Contract Low Price
2604	MID_CLOSE	Price	8859-1	Options – Mid Price
2605	MID_NET_CHANGE	Price	8859-1	Options – Net Change in Mid Price
2607	SETTLEMENT_INDICATOR	Integer	8859-1	Options – Indicator for Settlement
2608	UNDERLYING_SECURITY	String	8859-1	Underlying security for contract
2614	EXPIRATION_DAYS_TO	Double	8859-1	Days to Expiration
2620	DELTA	Double	8859-1	Delta
2621	GAMMA	Double	8859-1	Gamma
2622	VEGA	Double	8859-1	Vega
2623	THETA	Double	8859-1	Theta
2624	RHO	Double	8859-1	Rho
2630	IMP_VOL	Double	8859-1	Implied Volatility
2631	IMP_VOL_ASK	Double	8859-1	Implied Volatility Ask
2632	IMP_VOL_BID	Double	8859-1	Implied Volatility Bid
2633	IMP_VOL_CALC_RATE	Double	8859-1	Implied Volatility Calculated
2634	THEO_VALUE	Double	8859-1	Theoretical Value
2701	HIGH_YIELD	Double	8859-1	High Yield
2702	LOW_YIELD	Double	8859-1	Low yield
2703	CURRENT_YIELD	Double	8859-1	Current Yield
2704	COMMISSION	String	8859-1	Commission
2705	CLOSE_YIELD	Double	8859-1	Close Yield
2706	SELLER_DAYS	Integer	8859-1	Seller Sale days
2707	SPECIAL_PRICE_INDICATOR	String	8859-1	Special Price Indicator
2708	VOLUME_INDICATOR	String	8859-1	Volume Indicator
2709	TRADE_CONDITION	String	8859-1	Trade Condition
2710	ISSUE_DATE	Date	8859-1	Issue Date
2711	COUPON_RATE	Double	8859-1	Coupon rate
2712	REPORTING_SIDE	String	8859-1	Reporting Side
2713	EXCH_HIGH_VOL	Integer	8859-1	High Volume
2714	EXCH_LOW_VOL	Integer	8859-1	Low Volume
2750	ASK_YIELD	Double	8859-1	Ask Yield
2751	BID_YIELD	Double	8859-1	Bid Yield
2752	CALLABLE_DATE	Date	8859-1	Callable Date
2754	SPREAD_10Y	Double	8859-1	10 Year spread
2755	SPREAD_5Y	Double	8859-1	5 year spread
2756	LAST_YIELD	Price	8859-1	Current yield
2800	ASSETS_PRICE	Price	8859-1	Asset Price
2801	DIV_PRICE	Price	8859-1	Dividend Price

FID	Fields Names	TYPE	Encoding	Description
2802	FOOTNOTE	String	8859-1	Footnote
2803	LONG_CAP_GAIN	Price	8859-1	Long Capital gain
2804	SHORT_CAP_GAIN	Price	8859-1	Short Capital gain
2805	OTHER_CAP_GAIN	Price	8859-1	Other Capital gain
2806	TOTAL_CAP_GAIN	Price	8859-1	Total Capital gain
2807	RETURN_WTD	Double	8859-1	Return WTD
2808	RETURN_MTD	Double	8859-1	Return MTD
2809	RETURN_QTD	Double	8859-1	Return QTD
2810	RETURN_YTD	Double	8859-1	Return YTD
2811	RETURN_1DAY	Double	8859-1	1 Day Return
2812	RETURN_1M	Double	8859-1	1 Month Return
2813	RETURN_3M	Double	8859-1	3 Month return
2815	PAYMENT_DATE	Date	8859-1	Payment Date
2816	RECORD_DATE	Date	8859-1	Record Date
2817	UNALLOC_DISTR_PRICE	Price	8859-1	Unallocated Distribution Price

3.1.2 End of Day fields

Using the FDS_FUND service the below fields are available.

FID	FIELD NAME	TYPE	Encoding	Supported	Description
1	MSG_TYPE	Character	8859-1	Yes	Message Type Table
2043	FACTSET_INDUSTRY	Character	8859-1	Yes	FactSet Industry Classification
2044	FACTSET_SECTOR	Character	8859-1	Yes	FactSet Sector Classification
2046	HOMEPAGE	Character	8859-1	Yes	Company Homepage
2050	DIVIDEND	Price	8859-1	Yes	Dividend
2052	DIVIDEND_YIELD	Decimal	8859-1	Yes	Dividend Yield
2580	HIGH_52WEEK	Price	8859-1	Yes	52 Week High Price
2581	LOW_52WEEK	Price	8859-1	Yes	52 Week Low Price
2582	HIGH_52WEEK_DATE	Date	8859-1	Yes	52 Week High Price Date
2583	LOW_52WEEK_DATE	Date	8859-1	Yes	52 Week Low Price Date

3.2 Field Enumerations

The following table defines the enumerated fields from the field list table. The table is sorted by field identifier. The table number listed in the Table column provides an easy reference to find each table with the enumerated values.

FID	FIELD NAME	Table	Description
1	MSG_TYPE	1	Message Type Table
5	EXCHANGE	8	FactSet Exchange Enumeration Table

117	BID_EXCH	7	FactSet Exchange Enumeration Table
130	BID_COND_1	2	Quote Condition Enumeration Table
140	BID_TICK_1	3	Tick Direction Enumeration Table
217	ASK_EXCH	7	FactSet Exchange Enumeration Table
230	ASK_COND_1	2	Quote Condition Enumeration Table
240	ASK_TICK_1	3	Tick Direction Enumeration Table
298	QUOTE_COND	2	Quote Condition Enumeration Table
317	LAST_EXCH	7	FactSet Exchange Enumeration Table
330	LAST_COND_1	5	Sale Condition Enumeration Table
340	LAST_TICK_1	3	Tick Direction Enumeration Table
417	LAST_UNOFF_EXCH	7	FactSet Exchange Enumeration Table
430	LAST_UNOFF_COND_1	5	Sale Condition Enumeration Table
440	LAST_UNOFF_TICK_1	3	Tick Direction Enumeration Table
726	UNCROSSING_COND	10	Trade Condition Enumeration Table
757	EX_DATE_STATUS	11	Ex-date Status Table
758	PRICING_METHOD	12	Pricing Method Enumeration Table
2024	SECURITY_TYPE	4	Security Type Table
2034	SECURITY_STATUS	7	Security Status Table
2042	FINANCIAL_STATUS	9	Financial Status Enumeration Table
2045	HALT_INFO	13	Halt Information Enumeration Table
2709	TRADE_CONDITION	10	Trade Condition Enumeration Table

3.2.1 Table 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 associated field such as high, low, cumulative volume and trade count
X	Cancellation	A cancelation to a previously sent message
R	Correction	A correction to a previously sent message
L	Rollover	Updates previous close price and date and resets the following fields to 0 to prepare for next business day: all bid and ask fields, last time and volume, open, high, low, cumulative volume and trade count
U	Update	Opening & Closing Reports, Issue Updates and various other messages.
S	Snapshot	A summary of all available fields and their most recent values

3.2.2 Table 2: Quote Conditions

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

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 Fim
52	Quote - Consumer Interest
53	Market on Opening
54	At Best/Market Order
55	Auction Quote

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

Value	Description
75	Market on Close
76	Request for Quote
111	Provisional Report
112	Morning Kerb Data
113	Afternoon Kerb Data
114	Unofficial Price
115	First AM Ring
116	Second AM Ring
117	First PM Ring
118	Second PM Ring
119	Outside First AM Ring
120	Outside Second AM Ring
121	Interoffice
122	Outside First PM Ring
123	Outside Morning Kerb
124	Outside Afternoon Kerb
125	Outside Second PM Ring
126	Pre-Market Quote
127	Omega Trade

3.2.3 Table 3: Tick Direction

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

3.2.4 Table 4: Security Type

Value	Description
1	Equity Incl Common, Preferreds
2	From SIAC; Used for selected hybrid instruments
3	US Regionally-listed securities
4	Generic Open and Closed End Funds
5	Futures Contracts
6	US Unit Investment Trusts - DebtUIT_DEBT
7	OPTION
8	Indices

Value	Description
9	US Money Market Funds
10	US Unit Investment Trusts - Equity
12	Corporate Bonds
13	Government Treasury Bond Prices only (Benchmarks)
14	US OTC "Pink Sheets" (Non-NASDAQ OTC); Trades are reported to FINRA (not Pink Sheets OTC)
15	Global Market Statistics (Advancers, Decliners, Exchange Volume, etc.)
16	Global Market Movers
17	US OTC Bulletin Board
18	CASH_ISO identifiers
19	Exchange Rates from Telekurs, Tullett
21	FactSet-sourced data; includes Spot prices, LME Warehouse levels, MMA Muni Bond Yields
22	Tullett Forward Forex Rates, IMM Forward Rates
23	MMA Municipal Bond Yields; currently MMA rates are listed under Issue Type 2
24	Government Treasury Bond Yields only (Benchmarks)
25	US Yankee CD, US Domestic CD, Cash Deposits (US) from TreasuryMarker; Global Cash Deposits and Clearer CDs from MoneyMarker
26	US Fed Funds Rate, US Broker Reference Rate, US Prime Rate, US Discount Rate, US 11th District Funds, IBOR Rates, Commercial Paper, Repos, Banker's Acceptances
27	Short-term Government Securities (per country convention)
28	Medium-term Government Securities (per country convention)
29	Long-term Government Securities (per country convention)
30	Government Strips
31	US Government Agency Bonds (Fannie Mae, Ginnie Mae, Freddie Mac)
32	US Mortgage-Backed Securities
33	Swap Rates (Interest Rate, Currency Basis)
34	Global Inflation Protected Securities; U.S. TIPS, UK Inflation-Indexed Gilts, OATSi (France)
35	Global Consumer Price Index (currently US only)
36	International OTC issues (Not related to EOTC pricing in MiFID)
37	US Open End Mutual Funds
38	US Closed End Fund NAVs
39	US Annuities
40	US Structured Products
41	Global Warrants
42	Equity Linked Securities
43	Display Indicators
44	Municipal Bonds
45	Loan Certificates
46	Non-US Mortgage Bonds
47	Municipal Bond Yields
48	Forward Rate Agreements
49	Spot Price at EOD
50	EOD Benchmark Bonds
51	Swap Index Contracts
52	Market Wide Circuit Breakers
53	Retail Loan Pricing
54	Alternative Investment Product
55	Company Option
56	Bond Spread
57	Tullett Asset Spreads
58	FINRA TRACE 144A Bonds

Value	Description
59	Evaluated Bonds
60	Options on Futures
61	Exchange Traded Managed Funds
62	Commodity Prices (Non-Futures)
63	Test Symbol
64	Agency Pass-Through and SBA-Backed Securities To Be Announced
66	Agency Pass-Through and SBA-Backed Securities traded in specified pool transactions
65	Asset Backed Securities
67	Collateralized Mortgage Obligations
68	ETF Statistics

3.2.5 Table 5: Sale Conditions

Value	Description	Value	Description
0	Regular Trade	38	Off Hour Trade
1	Cash Trade	39	Off Hour Fixed Price Trade
2	Average Price Trade	40	Off Hour Basket Trade
3	Cash Trade	41	Delayed
4	Next Day Trade	42	Temporary Stop
5	Automatic Execution	43	Uncrossing Price
6	Intermarket Sweep	44	Odd Lot
7	Open/Reopen Trade Detail	45	Extended Hours Sold Out of Sequence
8	Intraday Trade Detail	46	Extended Hours Sold Out of Sequence
9	CAP Election Trade	47	Stopped Stock
10	Rule 127	48	Stopped Stock Sold Last
11	Rule 155	49	Stopped Stock Sold Out
12	Sold Last	50	Summary Message
13	Next Day Trade	51	Indicative Close Price
14	Late Open	52	Anonymous
15	Seller	53	Ordinary Trade OTC
16	Form T	54	Chui Kehai Price
17	Sold Out of Sequence	55	Nariyuki Kehai Price
18	Acquisition	56	Special Kehai Price
19	Bunched Trade	57	Final Kehai Price
20	Distribution Trade	58	Mid Price
21	Bunched Sold Trade	59	Bid Price
22	Opening Trade	60	Ask Price
23	Split Trade	61	Reference Price
24	Prior Reference Price	62	Control Price
25	Reopening Trade	63	Reference Price
26	Closing Trade	64	Settlement Open
27	Derivatively Priced	65	Estimated Price
30	Wild Trade	66	Kassa Price
31	Wild Trade	67	Automatic Execution
32	Market Close	68	Partially Paid Bid
33	Market Open	69	Partially Paid Ask
34	Indicative Price	70	XETRA Best Price
35	Auction Price	71	Buy Back
36	Opening Auction price	72	Buy In
37	Closing Auction Price	73	Yellow Flag

Value	Description
74	Projected Open
76	Intermediate Market
77	Negotiated Market
78	Off Hour Fixed Price Trade
79	Off Hour Basket Trade
80	Off Board Trading
81	Broker to Broker
82	Euro Automated Trades
83	Euro Trades
84	Dual Sided Contra
85	Block Trade
86	Late Correction
87	Market Maker to Market Maker
88	Non Protected Portfolio
89	Not to Mark
90	Non-Risk
91	Protected Portfolio
92	Riskless Principal
93	Stock Option Trade
94	Risk Trade
95	SEAQ Trade
96	Stock Swap
97	Cross at the Same Price
98	Time Protected Transaction
99	Previous Day Contra
100	Single Protected Transaction
101	Ordinary Trade
102	Worked Principal Trade
103	Contra Trade
106	VWAP Price
107	Opening Delay
108	Halt
109	Resume
110	Overnight
111	Provisional Report
112	Morning Kerb
113	Afternoon Kerb
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	Cancelled
127	Corrected

Value	Description
128	Settlement
129	Price Indication
130	Trading Range Indication
131	Market Imbalance Buy
132	Market Imbalance Sell
133	On Market Imbalance Close Buy
134	On Market Imbalance Close Sell
135	No Market Imbalance
136	No On Close Market Imbalance
137	Net Price
138	Gross Price
139	Off Order Book
140	Cross Trade
141	Price Variation Trade
142	Official Price
143	Negotiated Trade Delayed
144	Negotiated Trade
145	Ordinary Trade Delayed
146	Ordinary Trade OTC
147	SI Trade
148	SI Trade Delayed
149	SI Trade Cancel
150	OTC Trade Cancel
151	OTC Trade Delayed
152	Interfund Cross
153	Market Condition
154	Portfolio Trade
155	Price Alert
156	Volume Alert
157	Nostro On Order Book
158	Net Asset Value
159	Approved Kehai Price
160	Bargain Conditions
161	Special Price Trade
162	As/Of
163	Reversal Trade
164	Seller Option
165	No/Was
166	Actual Volume
167	Estimated Volume
168	Theoretical Open
169	Nominal Price
170	Previous Day Trade
171	Previous Day Delayed Trade
172	Previous Day Market Condition
173	Previous Day Negotiated Trade
174	Previous Day Cancel
175	Previous Day Correction
176	Official Consolidated Last Price
177	Contingent Trade
178	Qualified Contingent Trade

3.2.6 Table 6: Security Status

Value	Description
0	Trades and Quotes are active
2	Trading is halted
3	Trading is resumed
10	Pending News
13	Volatility Pause
20	Closed

3.2.7 Table 7: Exchange Codes

For Exchange Codes, see 5.6 FactSet Exchanges.

3.2.8 Table 8: Financial Status

Value	Description
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
10	Deficient delinquent bankrupt
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
18	Pending delisting late filing bankrupt
19	Below standard late filing bankrupt
20	Take over situation
21	Pending delisting
22	Creation redemptions
23	Liquidation
24	Redemptions suspended
25	Special treatment

3.2.9 Table 9: Trade Conditions

For Trade Conditions, see Appendix C.

3.2.10 Table 10: Ex-Date Status

Value	Description
XD	Dividend
XS	Split

3.2.11 Table 11: Pricing Method

Value	Description
-1	Unknown
0	Mid
1	Last

3.2.12 Table 12: Halt Information

Value	Description
100	News dissemination
104	Related sec news dissemination
105	Security news pending
106	Closed market maker
107	Additional information
108	News pending
109	Related sec information
110	Due to related security
111	Resume
112	In view of common
113	Equipment changeover
116	No market makers
118	Issue being deleted
119	No current sec filings
120	Quotation cancelled
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	Filling satisfied resume
135	News not forthcoming resume
136	Reason not available
137	News and resumption times
138	IPO released for quotation
139	IPO pos window extension
140	Sub penny trading
141	Volatility pause
142	Market circuit breaker l1
143	Market circuit breaker l2
144	Market circuit breaker l3
145	Market circuit breaker carry
146	Market circuit breaker resume
147	Trading pause straddle condition
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

Value	Description
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
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

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

Value	Description
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)
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
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

Chapter 4 Security Layouts

This table provides a mapping for each security type supported and the fields that can be populated for each record. Every field will not be populated for each security type.

FID	Fields Names	US Equity	European Equity	London Equity	Asian Equity	ASX Equity	Intx Equity	Default Equity	Forex	Corporate Bond	European Bonds	European Futures	European Options	European Warrants	Full Treasury	Futures	Index	Mutual Fund	Options	Active Agency	Benchmark Treasury	CEP
1	MSG_TYPE	X	X	X	X	X	X	X	X	X	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	X	X	X	X	X	X	X	X	X
7	PRODUCT	X	X	X	X	X	X	X	X	X	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	X	X	X	X		X	X	X	X
101	BID_DATE_1	X	X	X	X	X	X	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	X	X	X	X		X		X	X
104	BID_VOL_1	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X			X		X	
106	BID_TICK_1	X											X						X			
110	BID_CLOSE	X	X	X	X	X	X	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	X	X	X			X		X	X
112	BID_CLOSE_TIME	X	X	X	X	X	X	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	X	X					X	
117	BID_EXCH	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X		X		X	
192	BID_POINTS_1								X													
200	ASK_1	X	X	X	X	X	X	X	X	X	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	X	X	X			X		X	X
202	ASK_TIME_1	X	X	X	X	X	X	X	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	X	X	X			X		X	
210	ASK_CLOSE	X	X	X	X	X	X	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	X	X	X			X		X	X
212	ASK_CLOSE_TIME	X	X	X	X	X	X	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	X	X					X	
217	ASK_EXCH	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X		X		X	
280	SHORT_SALE_INDICATOR	X	X	X	X	X	X	X														
292	ASK_POINTS_1								X													
293	QUOTE_COND	X	X	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	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	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	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	X	X	X	X		X			

306	LAST_TICK_1	X	X	X	X	X	X	X	X	X	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	X	X	X	X	X	X	X	X	
311	CLOSE_DATE_1	X	X	X	X	X	X	X	X	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	X	X	X	X	X	X	X	X	
314	CLOSE_2											X				X						
317	LAST_EXCH	X	X	X	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		X			
321	SETTLE_DATE									X	X	X	X			X			X			
323	SETTLE_ELEC											X				X						
324	SETTLE_ELEC_DATE											X				X						
340	LAST_TRADED	X	X	X	X	X	X															X
341	LAST_TRADED_DATE	X	X	X	X	X	X	X														X
342	LAST_TRADED_TIME	X	X	X	X	X	X	X														X
343	LAST_TRADED_VOL	X	X	X	X	X	X	X														X
344	LAST_TRADED_CONDITION	X	X	X	X	X	X	X														X
390	LAST_CHG												X	X	X			X	X	X		
391	LAST_PCT_CHG											X	X	X		X			X			
400	LAST_UNOFF_1	X	X	X	X		X			X	X	X				X	X	X				
401	LAST_UNOFF_DATE_1	X	X	X	X		X			X	X	X				X	X	X				
402	LAST_UNOFF_TIME_1	X	X	X	X		X			X	X	X				X	X	X				
404	LAST_UNOFF_VOL_1	X	X	X	X		X			X	X	X				X	X	X				
405	LAST_UNOFF_COND_1	X	X	X	X		X			X	X	X				X	X	X				
408	LAST_UNOFF_CUM_VOL	X	X	X	X		X			X	X	X				X	X	X				
410	LAST_PREMKT_1	X																				
412	LAST_PREMKT_TIME_1	X																				
414	LAST_PREMKT_VOL_1	X																				
418	LAST_PREMKT_CUM_VOL	X																				
420	LAST_POSTMKT_1	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		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	X				X			
502	MID_TIME_1	X	X	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	X		X			X			
530	STANDARD_MARKET_SIZE		X	X			X		X	X	X	X	X	X		X			X			
531	EXCHANGE_MARKET_SIZE		X	X			X		X	X	X	X	X	X		X			X			
601	CUM_VOL	X	X	X	X	X	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	X		X	X		X			
603	VWAP	X	X	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	X	X	X	X	X	X	X	X	
605	BLK_TRD_CNT	X	X	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		X			X			
607	OPEN_INTEREST											X	X			X			X			
608	RESUME_1											X				X						
609	RESUME_2											X				X						
610	PREV_CLOSE	X	X	X	X	X	X	X	X	X	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	X	X	X	X	X	X	X	X	
612	PREV_CLOSE_TIME	X							X													
613	PREV_CLOSE_UNADJ	X	X	X	X	X	X	X	X	X	X	X			X	X	X	X		X	X	
617	PREV_CLOSE_2	X	X	X	X	X	X	X									X					
618	PREV_CLOSE_UNADJ_2	X	X	X	X	X	X	X									X					
620	PREV_SETTLE											X				X						
621	PREV_SETTLE_DATE											X				X		X				
623	LOWER_TRADING_BAND	X	X	X	X	X	X															
624	UPPER_TRADING_BAND	X	X	X	X	X	X															
710	OPEN_1	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X		X		X	X
711	OPEN_DATE_1									X	X		X						X			X
712	OPEN_TIME_1	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X		X		X	X
713	OPEN_2											X				X						
720	HIGH_1	X	X	X	X	X	X	X	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	X	X	X	X		X		X	
723	LOW_1	X	X	X	X	X	X	X	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	X	X	X	X		X		X	
726	UNCROSSING_COND		X	X	X	X	X															
727	UNCROSSING_PRICE		X	X	X	X	X															
728	UNCROSSING_VOL		X	X	X	X	X															
729	VENUE	X	X	X	X	X	X	X	X	X	X	X	X	X		X			X			
730	BUY_ID	X	X	X	X	X	X	X		X	X											
731	SELL_ID	X	X	X	X	X	X	X		X	X											
750	AUTO_VWAP	X	X	X	X	X	X	X		X	X											
751	AUTO_CUM_VOL	X	X	X	X	X	X	X		X	X											
752	AUTO_TRADE_QUANTITY	X	X	X	X	X	X	X		X	X											
753	BUY_PERCENTAGE		X	X																		
754	SELL_PERCENTAGE		X	X																		
755	TOTAL_BUY_VOL		X	X																		
756	TOTAL_SELL_VOL		X	X																		
757	EX_DATE_STATUS	X	X	X	X	X	X	X														
758	PRICING_METHOD		X	X																		

1394	TRADED_YIELD																					X
1509	PRICE_MULTIPLIER	X	X	X	X	X	X	X	X		X	X	X	X								
1513	NOMINAL_VALUE	X	X	X	X	X	X	X	X		X	X	X	X								
1517	PRIMARY_MARKET	X	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								
1595	NOTIONAL_CURRENCY		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								
1599	MIFID_CLEARING_FLAG								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								
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								
1637	LIS_VOLUME		X	X					X		X	X	X	X								
1638	NEGOTIATED_VOLUME		X						X		X	X	X	X								
1639	REFERENCE_VOLUME		X						X		X	X	X	X								
2024	SECURITY_TYPE	X	X	X	X	X	X	X	X	X	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	X			X	X		X
2027	CUSIP									X	X				X					X	X	X
2028	SEDOL																					X
2032	PRICE_CURRENCY	X	X	X	X	X	X	X	X	X	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	X	X	X	X	X			
2035	EXPIRATION_DATE		X	X		X	X		X	X	X	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	X	X	X	X	X	X	X	X	X
2038	MARKET_SEGMENT	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								
2040	PERIOD	X	X	X	X	X	X	X														
2041	COUNTRY_CODE		X	X											X							
2042	FINANCIAL_STATUS	X	X	X		X																
2045	HALT_INFO	X	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	X	X	X	X	X	X	X	X	X

2060	ORDER_LOT_SIZE	X	X	X	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	X		X			X			
2082	TRUE_ISO_CODE																					X
2150	BENCHMARK_YIELD																					X
2151	BENCHMARK_YIELD_BID																					X
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	X		X			X			
2171	TICK_GROUP	X																				
2172	TICK_PILOT_EFF_DATE	X																				
2600	CONTRACT_SIZE											X	X	X		X			X			
2601	STRIKE_PRICE												X	X					X			
2602	CONTRACT_HIGH											X	X	X		X			X			
2603	CONTRACT_LOW											X	X	X		X			X			
2604	MID_CLOSE		X	X	X	X	X		X	X	X		X	X	X				X			
2605	MID_NET_CHANGE												X	X					X			
2607	SETTLEMENT_INDICATOR		X	X								X	X			X			X			
2608	UNDERLYING_SECURITY		X	X								X	X			X			X			X
2614	EXPIRATION_DAYS_TO												X						X			
2620	DELTA												Xe						Xe			
2621	GAMMA												Xe						Xe			
2622	VEGA												Xe						Xe			
2623	THETA												Xe						Xe			
2624	RHO												Xe						Xe			
2630	IMP_VOL												Xe						Xe			
2631	IMP_VOL_ASK												Xe						Xe			
2632	IMP_VOL_BID												Xe						Xe			
2633	IMP_VOL_CALC_RATE												Xe						Xe			
2634	THEO_VALUE												Xe						Xe			
2701	HIGH_YIELD									X	X				X					X		
2702	LOW_YIELD									X	X				X					X		
2703	CURRENT_YIELD									X	X				X		X	X		X		
2704	COMMISSION									X	X											
2705	CLOSE_YIELD									X	X				X					X		X
2706	SELLER_DAYS									X	X											
2707	SPECIAL_PRICE_INDICATOR									X	X											
2708	VOLUME_INDICATOR									X	X											
2709	TRADE_CONDITION	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	X	

2710	ISSUE_DATE									X	X				X							
2711	COUPON_RATE								X	X	X				X		X			X	X	X
2712	REPORTING_SIDE									X	X											
2713	EXCH_HIGH_VOL									X	X											
2714	EXCH_LOW_VOL									X	X											
2750	ASK_YIELD									X	X				X					X	X	X
2751	BID_YIELD									X	X				X					X	X	X
2752	CALLABLE_DATE														X							
2754	SPREAD_10Y														X							
2755	SPREAD_5Y														X							
2756	LAST_YIELD									X	X				X					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				
2810	RETURN_YTD																	X				
2811	RETURN_1DAY																	X				
2812	RETURN_1M																	X				
2813	RETURN_3M																	X				
2815	PAYMENT_DATE																	X				
2816	RECORD_DATE																	X				
2817	UNALLOC_DISTR_PRICE																	X				

Footnotes:
e - Only available in the Enterprise DataFeed
d - Only available in the FactSet DataLink

Note: Options Greeks are only available for Enterprise streaming in the C++, .NET and COM toolkits, i.e. not for streaming Datalink or the Java toolkit or in DFSnapshot.

Chapter 5 FactSet Symbology and data policy

5.1 Introduction

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

5.2 Real-Time and Delayed Data

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

- By default, real-time access is requested (e.g., FDS-USA).
- If :D is appended to the ticker, delayed access is requested (e.g., FDS-USA:D).

5.2.1 Additional Feature of the Snapshot Service

In the Streaming service, a request for FDS-USA will return N/A if the DataFeed does not have real-time permission for the NYSE. However, in the Snapshot service, if the real time request fails, the service will attempt to request the delayed data if the user is not entitled to real-time data. Requests without :D appended will first try real-time, and then try delayed if real-time is not entitled.

5.3 Other Identifier Formats

CUSIPs, SEDOLs, ISINs and Bloomberg tickers (Equities Only) are also allowable identifiers. FactSet maintains the relationships between local tickers, CUSIPs, SEDOLs, ISINs and Bloomberg tickers. CUSIPs, SEDOLs and ISINs can be requested without a FactSet exchange code. SEDOLs and ISINs will be defaulted to the primary exchange that FactSet maintains for the security. CUSIPs without an exchange will default to the US record.

5.3.1 Bloomberg Identifiers for equities

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

- Replace <space> with an underscore "_" => e.g. FDS UN is FDS_UN
- If a "/" exists in Bloomberg ticker, replace with a dot "."=> e.g. ABK/A CT is ABK.A_CT,
- If a "-" exists in Bloomberg ticker, replace with a dot "." => e.g. AAR-U CT is AAR.U_CT

5.4 Futures Identifiers

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

The symbology for futures contracts is:

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

For example, CCH18-NYFE represents a contract for cocoa (CC), expiring in March (H) of 2018 (18), and trading on the ICE Futures U.S. exchange.

1-letter Month code

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

2-digit Year code

FactSet Symbology	Year
17	2017
18	2018
19	2019
nn	20nn

Additional examples:

- SPU18-CME represents the day session of the S&P 500 index future contract that trades on the Chicago Mercantile Exchange and expires in September of 2018.
- CLZ19-USA represents the composite record (combines the day and night sessions of the NYM and NYME) for the contract for Light Crude Oil, expiring in December of 2019.

5.4.1 Timed Identifiers

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

5.4.2 Continuous Identifiers

Continuous futures are constructed by archiving the price of individual futures contracts into one continuous series of prices. Since continuous futures do not expire, they are easily charted over historical periods of time. The identifier for a continuous future is *root*00, where *root* is the contract root. For example, SP00 represents the continuous futures contract symbol for S&P 500.

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

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

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

The continuous index futures that follow this methodology are:

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

5.5 Options Identifiers

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

5.5.1 FactSet's Option Symbology

Symbology convention:

Root + . + Region + P or C (for Put or Call) + randomly generated 4 character alphanumeric code + - + Exchange

For example, HEIA.NL#CC1N4-EUR is a Heineken N.V. call option traded on EUREX with a strike price of 56 that expires on 22-Sept-2014.

5.5.2 FactSet's OPRA Symbology

Symbology convention:

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

For Example, GOOG#L2113B101500 is a Google call option with a strike price of 1015.00 that expires on 21-Dec-2013

<u>5.5.2.1 Strike Price Denominator table</u>

A	10
B	100
C	1000
D	10000
E	100000

5.5.3 FactSet's OCC Symbology

Symbology convention:

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

An example is AAPL#131221C00530000 which is an Apple call option with strike 530.00 that expires on 21-Dec-2013

5.5.4 FactSet's simplified Option Symbology (US Options only)

Symbology convention:

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

For example, RUT#14A18#770 represents a Russell 2000 (RUT) Call Option, expiring 18th of January 2014 with strike price 770. 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 + # + 1-letter Expiration month code (see section 5.5.1) + W1,W2,W3,W4,Q + # + Strike Price

For example Week 1 expiration for APPL 500 put would be AAPL#VW1#500 (V changing depending on month).

5.5.5 Expiration Month codes

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

5.5.6 FactSet's Options of Futures symbology

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

Globex option root from the exchange + 1-letter future month code (see section 5.4) + 1-digit year code + # + 6-digit option expiration date (YYMMDD) + P/C + 12-digit Strike Price (6 decimals) + Exchange ISO

For Example OZCN6#160624C00004000000-CBTE, is the July 2016 Corn future call Option expiring 24th of July 2016 with a $4.00 strike price. Another example is ESM6#160617C02100000000-CMEE which is the June 2016 E-mini S&P 500 Call Option expiring 17th of June 2016 with Strike Price $2100.

5.6 FactSet Exchanges

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

The following table is the list of FactSet Exchange Codes.

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

Code	Name	ISO	Delay
47	Luxembourg Stock Exchange	LUX	15
48	Oslo Bors	OSL	15
49	Vienna Indices - BK Codes 53 - 436	WBO	15
50	Vienna Stock Exchange	WBO	15
51	Euronext Lisbon	LIS	15
53	OMX Nordic Stockholm	OME	15
54	Spanish Exchanges	MCE	15
55	Madrid Stock Exchange	MAD	15
56	Barcelona Stock Exchange	BAR	15
57	Bilbao Stock Exchange	BIL	15
58	Valencia Stock Exchange	VAL	15
61	Toronto Stock Exchange	TSE	15
63	TSX Venture Exchange	TSX	15
77	NASDAQ OMX BX	BOS	15
78	NASDAQ OMX PHLX	PHLX	15
80	Mexican Stock Exchange	MEX	20
82	Buenos Aires Stock Exchange	BUE	20
83	Sao Paulo	BSP	15
84	Santiago Stock Exchange	SGO	20
85	Colombia Stock Exchange	BOG	20
92	Montreal Exchange	MOD	15
100	Johannesburg Stock Exchange	JSE	15
101	Nairobi Stock Exchange	NAI	15
103	Taiwan Stock Exchange	TAI	20
104	Hong Kong Stock Exchange	HKG	15
105	Tel Aviv Stock Exchange	TAE	20
106	Tokyo Stock Exchange	TKS	20
107	Osaka Securities Exchange	OSE	20
108	Philippines Stock Exchange	PHS	15
109	Istanbul Stock Exchange	IST	15
111	ASX	ASX	20
112	JASDAQ	JAS	20
113	Hong Kong Futures Exchange	HKF	15
114	Bombay Stock Exchange	BOM	5
116	New Zealand Stock Exchange	NZE	15
117	Thailand Stock Exchange	BKK	30
118	Fukuoka Stock Exchange	FKA	20
120	Singapore Stock Exchange Ready Market	SES	20
121	Sapporo Stock Exchange	SAP	20
122	Nagoya Stock Exchange	NGO	20

Code	Name	ISO	Delay
123	Korea Exchange (KRX)	KRX	20
126	Spanish Derivatives Futures	MRV	15
127	Spanish Derivatives	MEF	15
143	Bursa Malaysia	KLS	15
144	Singapore Exchange Derivatives	SIM	15
145	Irish Stock Exchange - Bonds and Funds	DUB	15
146	Indonesia Stock Exchange - Ready Market	JKT	10
147	BM&F Sao Paulo Exchange - Derivatives	BMF	15
148	FOREX Contributed	FX1	15
149	FOREX Calculated	FX1	15
151	Chicago Board of Trade	CBT	10
152	Chicago Mercantile Exchange (Pit Prices)	CME	10
153	New York Mercantile Exchange COMEX (Day Session)	NYM	10
154	New York Board of Trade (NYBOT)	NYF	30
155	Kansas City Board of Trade - Pit Session	KBT	10
160	New York Mercantile Exchange Pit Data	NYM	10
167	OMX Nordic Derivatives Futures	OMX	15
170	Prague Stock Exchange	PRA	15
212	London Metal Exchange	LME	30
213	Budapest Stock Exchange	BUD	15
214	Shenzhen Stock Exchange	SHE	15
215	Shanghai Stock Exchange	SHG	15
216	Karachi Stock Exchange	KAR	0
217	Colombo Stock Exchange	COL	15
222	FTSE Indices GBP	FTX	15
235	Chicago Mercantile Exchange (Globex-Extended Session)	CMEE	10
243	Warsaw Stock Exchange	WAR	15
257	Turquoise - First Listing	TRQX	15
258	Turquoise - Second Listing	TRQX	15
272	LSE European Markets	LON	15
278	Hong Kong Options Exchange	HKO	15
286	Bangkok Foreign Board	BKF	30
290	Bangkok Last Paid	BKK	30
294	Ljubljana Stock Exchange	LJU	15
299	Cyprus Stock Exchange	CYS	15
302	Warsaw Off Hours(?)		15
304	Bucharest Stock Exchange	BSE	15
305	Spanish Markets	MCE	
310	Dow Jones Indices	DJX	15
311	Tokyo Off Hour Single Issue Trading	TKS	20

Code	Name	ISO	Delay
313	Zagreb Stock Exchange	ZAG	15
324	Tokyo Off Hour Fixed Price Trading	TKS	20
325	Tokyo Off Hour Basket Trading	TKS	20
326	National Stock Exchange	NSE	5
327	JSDA Off Board	JSD	20
336	Korea Futures	KRX	20
340	Kuwait Stock Exchange	KUW	15
342	New Zealand - Futures (operated by ASX24)	SFE	10
345	Warsaw Derivatives Futures	WAR	15
346	Tokyo Financial Exchange	TFF	0
353	STOXX Indices	STX	15
355	Spanish Markets	MCE	
358	Korea KRX KOSDAQ	KRX	20
359	ASX24	SFE	10
369	Nigerian Stock Exchange	NSA	15
370	OMX Iceland	ICE	15
372	GreTai Securities Market	ROCO	20
394	London Metal Exchange Select	LMEE	30
396	Euronext Paris Commodities Derivatives	LIF	15
397	Euronext Interest Rate Derivatives	LIF	15
399	Euronext Indices	ENX	15
428	British Bankers Association	BBA	1440
457	European Banking Federation	EBF	1440
503	Saudi Stock Exchange	SAU	15
507	London International Order Book	LON	15
516	XETRA US Stars	ETR	15
528	XETRA European Stars	ETR	15
529	Hang Seng Indices	HKX	15
540	Eurex Bonds	EUB	
541	Zagreb OTC Trade Reporting	ZOTC	15
542	Malaysia Derivatives Exchange (MDX)	KLS	15
543	GreTai Emerging Stock Market	ROCO	20
564	Russian Trading System	RUS	15
565	Russian Trading System	RUS	15
566	Russian Trading System	RUS	15
580	FTSE Indices Singapore	FTX	15
581	FTSE Indices China	FTX	15
583	FTSE Indices Taiwan	FTX	15
585	FTSE Indices Italia	FTX	15
587	FTSE Indices USD	FTX	15

Code	Name	ISO	Delay
588	FTSE Indices JPY	FTX	15
593	CBOE Futures Exchange	CBF	10
595	FTSE Indices Thailand	FTX	15
596	FTSE Indices Dubai (Gulf Standard Time)	FTX	15
597	SAFEX	SAF	15
598	FTSE Indices Kuwait (Arabian Standard Time)	FTX	15
677	Luxembourg Stock Exchange - Indices	LUX	15
684	Forex Forward Rates	FX1	15
699	Plus Market Groups - Level 1	PLU	15
709	London Metal Exchange - Steel	LME	30
710	London Metal Exchange - Steel Select	LMEE	30
717	Osaka Off Hours Futures Exchange	OSE	20
723	GreTai Odd Lot	ROCO	20
738	Deutsche Borse AG OTC Trades - EUR	DOTC	15
742	OMX Nordic Copenhagen Derivatives	CSE	
744	Turquoise OTC Trade Reporting	TOTC	15
747	Irish Stock Exchange OTC Trades - EUR	IOTC	15
752	RASDAQ	RAS	15
754	RASDAQ XMBS Order Driven	RAS	15
758	Wiener Bourse AG OTC Trades - EUR	WOTC	15
759	Wiener Bourse AG OTC Trades - USD	WOTC	15
770	Budapest Derivatives	BUD	15
773	Milan OTC Trades	MOTC	15
786	NYSE Liffe	NLI	10
788	Chicago Board of Trade Elec Session	CBTE	10
803	Belgrade Stock Exchange	BEL	15
805	Kansas City Board of Trade - Electronic	KBTE	10
806	Dow Jones Wilshire Indices	DJX	15
807	Baltic Exchange	BAX	1440
825	Thailand Futures Exchange	TFEX	30
826	BSE India Derivatives Futures	BOM	5
830	Deutsche Bourse - XETRA Indices & ETFs	XEX	15
846	Dubai Mercantile Exchange	DUMX	30
847	Chi-X	CHIX	15
853	Oslo Exchange Derivatives Futures	OSL	15
854	Sao Paulo Stock Exchange - Options	BSP	15
855	ASX Derivatives Futures	ASX	20
859	Tokyo Commodity Exchange	TKT	0
873	Euronext Off-Exchange Trade Reports - Amsterdam	UOTC	15
874	OMX Exchange-External Trades	SOTC	15

Code	Name	ISO	Delay
876	Oslo Exchange-External Trades	NOTC	15
877	Oslo Exchange-External Trades - Other currencies	NOTC	15
878	Euronext Off-Exchange Trade Reports - Other currencies	UOTC	15
882	Chi-X OTC Trades	COTC	15
883	Bucharest Stock Exchange Deal-Driven	BSE	15
888	Osaka Securities Exchange - Futures and Options	OSE	20
900	WM Reuters Rates	WMR	1440
1026	Zagreb Stock Exchange MTF	ZAG	15
1080	Bucharest CAN-ATS	BSE	15
2779	Tradegate	TGAT	0
2795	Equiduct	EQT	15
3127	New Nikkei Indices	NKX	20
3304	European Banking Federation New	EBF	1440
9000	BlockMatch	BLOX	0
10000	FactSet Specific Symbology (Cash ISOs)	FDS	0
10001	Tullett TreasuryMarker - U.S. Benchmarks and Key Rates	TU1	30
10002	NASD Bond Trace	OTC	240
10003	Municipal Market Advisors	FDS	0
10050	NASDAQ	NAS	15
10051	NASD OTC MarketStats	OTC	15
10052	NASDAQ ADF (SIAC & NASD)	ADF	15
10053	NYSE - CBOE	CBO	15
10054	US Options		15
10055	NYSE - ISE	ISE	15
10056	Options CBO CO2	C2O	15
10058	Russell Indices	RUX	15
10059	MSCI Indices	MSX	1440
10060	GIDS - PBOT	PHL	0
10061	NASDAQ USA Gids Indices	USA	0
10064	S&P Indices	SPX	15
10065	Russian Trading System (RTS)	RUS	15
10066	Russian Trading System Derivatives	RUS	15
10067	Russian Trading System Order Driven Market	RUS	15
10068	FTSE Indices JSE	FTX	15
10069	NASD TRF	ADF	15
10070	National TRF	ADF	15
10071	PinkSheets - OTC (raw pinksheets only)	PINQ	0
10072	Tullett MoneyMarker	TU2	0
10073	Tullett Swap		30
10074	Moscow Interbank Currency Exchange (MICEX)	MIC	15

Code	Name	ISO	Delay
10075	NYSE - BATS Exchange	BATS	15
10076	GIDS Nordic - Stockholm	OMX	0
10080	NASDAQ OMX Baltic Indices	BLX	0
10084	Ukranian Stock Exchange	UAX	15
10085	OMX Baltic Riga	RIS	15
10086	OMX Baltic Tallin	TAL	15
10087	OMX Baltic Vilnius	LIT	15
10088	Lima Stock Exchange	LIM	15
10089	Canada CDF Omega	OMGA	15
10090	Canada CDF Omega Level 2		
10091	Canada CDF CHI-X	CHIC	15
10092	Canada CDF CHI-X Level 2		
10093	Canada CDF Pure	PURE	15
10094	Canada CDF Pure Level 2		
10095	Canada CDF - Alpha	ATS	15
10096	BATS US Direct	BTSR	0
10097	BATS Europe Direct	BATE	15
10098	XETRA Indices	XEX	15
10099	FDS Spot Prices	FDS	0
10103	FTSE Indices Malaysia	FTX	15
10104	FTSE Real Time Total Return Index	FTX	15
10105	XETRA International Market	ETI	15
10107	Tullett Global Benchmarks RT	TU1	30
10108	Tullett TreasuryMarker RT	TU1	
10109	Tullett Asian Benchmarks	TU3	0
10110	Tullett Latin American Bonds	TU4	0
10111	Tullett IBOR Rates	TU5	0
10112	Tullett MoneyMarker Rates RT	TU2	0
10113	NASDAQ Basic NASDAQ	NASQ	
10114	NASDAQ Basic NYSE	NASQ	
10115	NASDAQ Basic NYSE MKT	NASQ	
10116	Singapore Derivatives Day Session	SIMD	15
10117	Singapore Derivatives Second Session	SIME	15
10118	Hong Kong Futures Day	HKFD	15
10119	Hong Kong Futures Second Session	HKFE	15
10180	Bucharest SE CAN-ATS	BSE	15
10200	NYSE Market Stats	USA	15
10201	NASDAQ Market Stats	USA	15
11006	NASD OTC Bulletin Board	OTC	15
11007	NASD OTC	OTC	15

Code	Name	ISO	Delay
11008	Boston Options Exchange	BOX	15
11009	NYSE - BATS Y Exchange	BATY	15
11010	Direct Edge A	EDGA	15
11011	NYSE - Direct Edge X	EDGX	15
11012	BATS Options	BATO	15
11099	US Composite - includes indices	USA	15
11100	New York Stock Exchange	NYS	15
11101	NYSE MKT	ASE	15
11102	NYSE - NASDAQ OMX BX	BOS	15
11103	NYSE - NASDAQ OMX PSX	PHL	15
11104	NYSE - Chicago Stock Exchange	CHI	15
11106	NYSE - NYSE ARCA	PSE	15
11108	NYSE - National Stock Exchange	CIS	15
11123	NEWEX Frankfurt	FRA	15
12000	Cinnober BOAT	BOAT	15
12001	LSE ETR - Domestic	LOTC	15
12012	Plus Market	POTC	15
12013	Budapest	BOTC	15
12020	Abu Dhabi Securities Market	ADS	15
12021	Dubai Financial Market	DFM	15
12022	Amman	AMM	15
12024	Bahrain	BAH	15
12026	Egyptian Exchange	CAI	10
12028	Muscat Securities Market	MUS	10
12029	Qatar Exchange	DSMD	15
12030	Casablanca Stock Exchange	CAS	15
12031	NASDAQ Dubai	DIFX	15
12106	FactSet Estimates Asia/Pac Consensus	FES1	
12110	Municipal Securities Rulemaking Board	MSRB	0
12112	Thailand Futures Exchange Options	TFEX	30
12113	Italian Derivatives Options	DMI	20
12114	Spanish Derivatives Options	MRV	15
12115	Oslo Exchange Derivatives Options	OSL	15
12116	Warsaw Stock Exchange Derivatives Options	WAR	15
12124	Cinnober BOAT Euronext	BOAT	15
12125	Cinnober BOAT Italy	BOAT	15
12126	Cinnober BOAT UK	BOAT	15
12127	Cinnober BOAT Germany	BOAT	15
12128	Cinnober BOAT Eastern Europe	BOAT	15
12129	Cinnober BOAT Scandinavia	BOAT	15

Code	Name	ISO	Delay
12130	Cinnober BOAT Switzerland	BOAT	15
12131	Cinnober BOAT Spain	BOAT	15
12132	Cinnober BOAT Austria	BOAT	15
12133	OMX Nordic Copenhagen Fixed Income	CSE	15
12134	OMX Nordic Helsinki Fixed Income	HEL	15
12135	OMX Nordic Stockholm Fixed Income	OME	15
12136	OMX Nordic Iceland Fixed Income	ICE	15
12137	OMX Baltic Riga Fixed Income	RIS	15
12138	OMX Baltic Tallin Fixed Income	TAL	15
12139	OMX Baltic Vilnius Fixed Income	LIT	15
12140	Italian Fixed Income	MOT	20
12141	LME LBMA Gold Futures Curve	LME	30
12143	RTS Standard Evening Session	RUE	15
12144	SIX Swiss Indices	SWX	15
12145	RussellTick	USA	15
12146	Canadian Consolidated Pricing	CAN	15
12147	Euronext London	LDN	15
12148	Tokyo Stock Exchange Evening Session	TKSE	20
12149	Liquidnet Canada	LICA	15
12150	S&P Indices CME Base	CME	10
12151	CME Indices No Fee	CME	10
12152	ASX24 Evening Session	SFEE	10
12153	ASX24 Day Session	SFED	10
12154	ATHEX Indices	ATH	15
12155	FTSE ATHEX Indices	ATH	15
12156	Singapore Deriviatives CommoditiesQuote	SIM	15
12157	Singapore Derivatives CommoditiesQuote Day	SIMD	15
12158	Singapore Derivatives CommoditiesQuote Evening	SIME	15
12164	Tullett Eastern Europe	TU6	1440
12165	European Energy Exchange	EEE	0
12166	CME Mini Package	CMEE	10
12167	NYMEX Mini Energy Package	NYME	10
12168	NYMEX Metals Mini Package	NYME	10
12171	NYSE GIF - USA	USA	15
12172	NYSE GIF - PSE	PSE	15
12173	NYSE GIF - GIF	GIF	15
12174	OMX Nordic Derivatives Options	OMX	15
12175	Canadian National Stock Exchange	CNQ	15
12176	TMX Select	TMSX	15
12177	Instinet Canada Cross	ICX	15

Code	Name	ISO	Delay
12178	Tullett SwapMarker	TU7	0
12179	Sigma X Canada	SIGX	15
12180	Athens OTC Trade Reporting	HOTC	10
12181	ASX PureMatch	ASXP	15
12182	TMX Indices	TSE	15
12183	EUWAX	EUWX	15
12184	Stuttgart OTC	GOTC	15
12185	Indian Composite	IND	5
12186	Swiss Fund Data	SFD	15
12187	Miami Intl Securities Exchange	MIO	15
12189	AktieTorget	SAT	15
12190	TriAct Match Now	MATN	0
12191	NASDAQ OMX Options	NDQ	15
12192	NYSE AMEX Options	AMXO	15
12193	NYSE Arca Options	ARCO	15
12194	CBOE Options	CBOE	15
12195	International Securities Exchange Options	ISX	15
12196	GIDS - Asia	NASX	0
12197	GIDS - Pacific	NASX	0
12198	GIDS - Independent	NASX	0
12199	GIDS - Global	NASX	0
12200	GIDS - Central Europe	NASX	0
12201	GIDS - Eastern Europe	NASX	0
12202	Tullett Global Mony Package - Asia Pac	TU3	0
12203	Tullett Global Mony Package - EMEA	TU6	0
12204	Tullett Global Money Package - Latin America	TU4	0
12205	Tullett Global Mony Package - Developed SwapMarker	TU7	0
12206	UK Composite	GBR	15
12207	German Composite	DEU	15
12208	European Composite	EEA	20
12209	Dow Jones Economic Indicators	DJEC	
12210	ISE Topaz	TPZ	15
12211	Canadian Compsite - CNSX	CAN	15
12212	Irish Funds/Bonds	DUB	0
12213	CBOE MDX Indices	CBO	15
12214	CBOE OPRA Indices	CBO	15
12215	ISE OPRA Indices	ISE	15
12216	LSE International Board	LON	15
12217	NASDAQ OMX Commodities	NORX	0
12219	FINRA Agency Bonds	OTC	240

Code	Name	ISO	Delay
12220	Tullett Global Money Package - MoneyMarker	TU2	
12221	CHI-X Canada TSX Ventures Level 1	CHIC	0
12222	US Mutual Funds	USA	0
12223	BM&F Derivatives	BMF	15
12224	Stuttgart Warrants	STU	1440
12225	Scoach Germany	SCO	0
12226	Scoach Switzerland	QMH	15
12227	European Central Bank	ECB	0
12228	CHI-X CX2	CX2	0
12229	Burgundy	BURG	15
12230	ISE Gemini	GMNI	15
12231	BlockMatch Aggregated Volume	BLOX	0
12232	Liquidnet UK	LIQU	0
12233	Posit	XPOS	0
12234	UBS MTF	XUBS	0
12235	Blink MTF	BLNK	0
12236	DB Volatility Indices	DBV	15
12237	Oslo OBX Index	OSL	0
12238	GIDS - NASDAQ OMX EOD	OMX	0
12239	Korea KONEX	KON	20
12240	Moscow Exchange RTS Board	RUS	15
12241	MCX India	IMC	0
12242	PHLX OPRA Indices	PHX	15
12243	CHI-X Australia	CHIA	20
12244	Australian Consolidated Pricing	AUS	20
12247	CX2 ATS TSXV Listed	CX2	0
12248	STOXX Volatility Indices	STX	15
12256	Turkish Derivatives	TUR	0
12257	European Dynamic Composite	EEAX	
12259	Korea Freeboard	KOTC	20
12260	Block Trade Monitor US	USA	0
12263	NYSE TRF	USA	0
12264	NASDAQ TRF	USA	0
12300	Norway NIBOR Rates	OSL	15
12301	ICE Endex	NDEX	0
12302	LBMA	LBMA	0
12303	Russian OTC	RUSX	0
12304	Tullett Swaptions	TU8	0
12305	LYNX ATS	LYNX	0
12307	ICE LIFFE Derivatives - Futures	IFEU	15

Code	Name	ISO	Delay
12308	ICE LIFFE Derivatives - Options	LIF	15
12320	Irish Stock Exchange Indices	DUB	15
12321	Montreal Exchange Options	MOD	15
12322	Natural Gas Exchange (NGX)	NGXC	0
12324	Sao Paulo Stock Exchange SOMA	SOM	15
12325	LIFFE Derivatives Options	LIF	15
12326	Eurex Options	EUR	15
12329	New Zealand Derivatives Futures	NZE	15
12330	Australia Derivatives Options	ASX	20
12332	Osaka Securities Exchange - Options	OSE	20
12333	Korea KOSPI Options	KRX	20
12353	NASDAQ US Indices	USA	0
12360	ICE Benchmark Administration	IBA	1440
12365	Euro MTF	EMTF	15
12375	ICE Futures Canada	IFCA	0
12380	Minneapolis Grain Exchange	MGE	0
12383	Dalian Commodity Exchange	DCE	0
12384	Shanghai Futures Exchange	SGE	0
12386	ZhengZhou Commodity Exchange	ZCE	0
12387	NCDEX	NCD	0
12390	Bursa Malaysia Derivatives	KLS	15
12393	NASDAQ OMX BX Options	BXO	15
12401	Dubai Gold and Commodities Exchange	DGCX	0
12450	Rosario Futures Exchange	ROFX	0
12505	Spanish Options Statistics	MRV	15
12541	IDC CEP US	CEP	0
12550	Dow Jones Indices - EMEA	DJX	15
12555	Dow Jones Indices - Asia	DJX	15
12560	Dow Jones Indices - Pacific	DJX	15
12565	Dow Jones Indices - Global	DJX	15
12570	Dow Jones Total Market Indices - EMEA	DJX	15
12575	Dow Jones Total Market Indices - Asia	DJX	15
12576	Korea KRX Indices	KRX	20
12580	Dow Jones Total Market Indices - Pacific	DJX	15
12585	Dow Jones Total Market Indices - Global	DJX	15
12590	NASDAQ US GIDS Indices	NAS	0
12620	NASDAQ OMX Nordic Indices - Fixed Income	OMX	0
12621	CME S&P Indices Complete	CME	10
12622	BATS Y Direct	BTSY	0
12623	Direct Edge X Direct	EDXR	0

Code	Name	ISO	Delay
12624	Direct Edge A Direct	EDAR	0
12625	Tokyo JASDAQ	JAS	20
12626	NYSE - IEX Markets	IEXG	15
12628	Tradepoint Financial Networks	TFN	0
12629	RTR (REUTERS-REALTIME-DATEN)	RTR	0
12630	Caracas Stock Exchange	CAR	0
13501	CME Clearport	CMEE	10
14001	NYSE - NYSE MKT	ASE	15
14002	NYSE - NASDAQ	NAS	15
14003	NASDAQ - NYSE MKT	ASE	15
14004	NASDAQ - NASDAQ OMX BX	BOS	15
14005	NASDAQ - NASDAQ OMX PSX	PHL	15
14006	NASDAQ - Chicago Stock Exchange	CHI	15
14007	NASDAQ - NYSE ARCA	PSE	15
14008	NASDAQ - National Stock Exchange	CIS	15
14009	NASDAQ - FINRA ADF	ADF	15
14010	NASDAQ - CBOE	CBO	15
14011	NASDAQ - International Securities Exchange	ISE	15
14012	NASDAQ - BATS Exchange	BATS	15
14013	NASDAQ - BATS Y Exchange	BATY	15
14014	NASDAQ - Direct Edge A Exchange	EDGA	15
14015	NASDAQ - Direct Edge X Exchange	EDGX	15
14021	NYSE MKT - NASDAQ OMX BX	BOS	15
14022	NYSE MKT - NASDAQ OMX PSX	PHL	15
14023	NYSE MKT - Chicago Stock Exchange	CHI	15
14024	NYSE MKT - NYSE ARCA	PSE	15
14025	NYSE MKT - National Stock Exchange	CIS	15
14026	NYSE MKT - NASDAQ	NAS	15
14027	NYSE MKT - FINRA ADF	ADF	15
14028	NYSE MKT - CBOE	CBO	15
14029	NYSE MKT - ISE	ISE	15
14030	NYSE MKT - BATS Exchange	BATS	15
14031	NYSE MKT - BATS Y Exchange	BATY	15
14032	NYSE MKT - Direct Edge A Exchange	EDGA	15
14033	NYSE MKT - Direct Edge X Exchange	EDGX	15
14034	NYSE - FINRA ADF	ADF	15
14042	BSE India Derivatives Options	BOM	5
14046	OPRA Composite Statistics	USA	15
14047	CBOE Options Statistics	CBOE	15
14048	ISE Options Statistics	ISX	15

Code	Name	ISO	Delay
14049	Boston Option Exchange Statistics	BOX	15
14050	NYSE AMEX Options Statistics	AMXO	15
14051	NYSE Arca Options Statistics	ARCO	15
14052	NASDAQ Options Market Statistics	NDQ	15
14053	NASDAQ OMX PHLX Options Statistics	PHLX	15
14054	Miami Intl Securities Exchange Options Statistics	MIO	15
14055	BATS Options Market Statistics	BATO	15
14056	C2O Options Exchange Statistics	C2O	15
14057	ISE Gemini Options Statistics	GMNI	15
14058	NASDAQ OMX BX Options Statistics	BXO	15
14059	ISE Mercury Option Statistics	MCRY	15
14060	NSE India Derivatives Futures	NSE	0
14061	BSE India Indices	BOM	5
14062	Retail Loan Pricing	USA	0
14064	CBT eMini	CMEE	10
14065	CBT eMini	USA	10
14100	ICE FUTURES US	IFUS	30
14101	ICE Futures Europe - Commodities	IFEU	10
14102	Montreal Exchange Options Statistics	MOD	15
14103	Eurex Option Statistics	EUR	15
14104	Euronext LIFFE Options Statistics	LIF	15
14105	ICE LIFFE Option Statistics	IFEU	15
14106	NASDAQ OMX Nordic Option Statistics	OMX	15
14107	ASX Option Statistics	ASX	20
14108	Osaka Exchange Option Statistics	OSE	20
14109	Oslo Exchange Options Statistics	OSL	15
14110	ICE LIFFE Derivatives - Options	IFEU	15
14115	Italian Option Statistics	DMI	20
14116	Warsaw Stock Exchange Derivatives Options Statistics	WAR	15
14117	Vienna Stock Exchange Indices	WBO	15
14122	ICE Futures Europe - Soft Commodities	IFEU	15
14123	ISE Mercury	MCRY	15
14130	ICE Futures Europe Indices	IFEU	15
14131	Hong Kong Options Statistics	HKO	15
14132	Aequitas NEO Exchange	NEOE	15
14133	Aequitas NEO Exchange Toronto-Listed Level I	NEOE	15
14135	Aequitas NEO Exchange TSX-Listed Level I	NEOE	15
14136	Aequitas Lit Exchange Level I	NEOL	15
14137	Aequitas Lit Exchange Toronto-Listed Level I	NEOL	15
14138	Aequitas Lit Exchange TSX-Listed Level I	NEOL	15

Code	Name	ISO	Delay
14139	IDC Continous Evaluated Prices	CEP	0
14140	Chicago Mercantile Exchange Pit Futures Options	CME	10
14141	Chicago Mercantile Exchange Electronic Futures Options	CMEE	10
14142	CME eMini Futures Options	CMEE	10
14143	Chicago Board of Trade Pit Futures Options	CBT	10
14144	Chicago Board of Trade Electronic Futures Options	CBTE	10
14145	CBT eMini Futures Options	CBTE	10
14146	NYMEX Pit Futures Options	NYM	10
14147	NYMEX Electronic Futures Options	NYME	10
14148	NYMEX Pit Futures Options (COMEX)	NYM	10
14149	NYMEX Electronic Futures Options (COMEX)	NYME	10
14150	NYMEX eMini Energy Futures Options	NYME	10
14151	NYMEX eMini Metals Futures Options (COMEX)	NYME	10
14155	Triple 3 Partners	T3I	0
14200	FINRA TRACE 144A Bonds	OTC	240
14203	Spanish Markets Indices - MCE	MCE	15
14204	Spanish Market Indices - Madrid	MAD	15
14205	Hong Kong-Shanghai Connect	HSC	15
14206	Shanghai-Hong Kong Connect	SSC	15
14208	Spanish Markets Indices - Barcelona	BAR	15
14209	Spanish Markets Indices - Bilbao	BIL	15
14210	Spanish Markets Indices - Valencia	VAL	15
14211	Credit Suisse Indices	CSUX	0
14212	IBOR Fixings - Asia	FDS	0
14213	IBOR Fixings - Europe	FDS	0
14214	IBOR Fixings - Americas	FDS	0
14250	NASDAQ OMX Nordic SEK Fixings	OME	0
14251	NASDAQ OMX Nordic DKK Fixings	CSE	0
14252	Budapest Deriviatives Futures	BUD	15
14254	BATS EDGX Options Market	EDGO	15
14255	BATS EDGX Options Statistics	EDGO	15
14256	Warsaw SE New Connect	WAR	15
14257	IDC CEP Europe	CEP	0
14276	EuroTLX	ETLX	
14291	Rio de Janeiro Exchange	RIO	0
14292	Midwest Exchange	MID	0
14293	Not Traded	XXXX	0
14294	Ukrainian Stock Exchange	UKSE	0
14295	London Stock Exchange Derivatives Market	LOD	0
14296	Freedom Indices	FREX	0

Code	Name	ISO	Delay
14297	Thomson Reuters TR/Core Commodity CRB Index	CRB	0
14298	IDC CEP US Municipal Bonds	CEP	0
14299	SmartPool	SMP	15
14300	Blink MTF	BLNK	15
14301	Citigroup Global Markets	SBIL	15
14302	Credit Suisse	CSFB	15
14303	Goldman Sachs London	GSIL	15
14304	Instinet BlockMatch	BLOX	15
14305	ITG POSIT	XPOS	15
14306	Knight Capital Group Europe	KCGE	15
14307	Liquidnet UK	LIQU	15
14308	UBS AG	UBSW	15
14309	UBS MTF	XUBS	15
14310	ICE LIBOR Rates	IBA	240
14311	New Zealand Financial Monetary Assoc	NZFM	0
14312	Borsa Istanbul Indices	IST	20
14313	Eurex Options on Futures	EUR	15
14314	Stuttgart Indices	STU	0
14315	JSE Derivatives Commodities	SAF	15
14316	Tullett Internal	TU1	0
14317	Societe Generale	SOGE	15
14318	Markit ITRAXX Indices	MKIT	0
14319	Korea KRX Securities C	KRX	20
14320	FINRA TRACE Structured Products	OTC	240
14321	Shenzhen-Hong Kong Stock Connect	SEC	15
14322	Hong Kong- Shenzhen Stock Connect	SZSC	15
14323	NASDAQ CXD	CXD	0
14324	MIAX Pearl	MPRL	15
14325	MIAX Pearl Options Statistics	MPRL	15
14326	Irish Stock Exchange Funds & Bonds	ISEF	0
14327	The Gibraltar Stock Exchange	GSXL	0
14328	ICE Futures Europe - Options on Commodites	IFEU	15
14329	ICE Futures Europe - Options on Soft Commodites	IFEU	15
14330	ICE Futures Europe - Options on Financials	IFEU	15
14331	NASDAQ - IEX Markets	IEXG	15
14332	NYSE MKT - IEX Markets	IEXG	15
14333	CME Bitcoin Indices	CME	0
14334	NASDAQ ISE Indices	USA	0
14335	NASDAQ ISE Indices	ISE	0
14336	ICE Futures US Market Statistics	IFEU	30

Code	Name	ISO	Delay
14337	ICE Futures US Options on Futures	IFUS	30
15000	RussellTick	USA	15

5.7 Composite Exchanges

Composite Exchanges are available for selected countries and regions; the data provided for the composites is sourced from a number of underlying exchanges with the most recent data from these exchanges being displayed. Access and methodology varies 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 and so on.

5.7.1 US Composite

To get the US Composite data the Exchange code –USA should be used. Access to the US Composite will automatically grant access to all underlying regional exchanges; it is not possible to only subscribe to selected exchanges part of the US Composite.

Equity Exchanges part of the US composite:

Exchange	ISO
New York Stock Exchange	NYS
NYSE MKT LLC	ASE
NASDAQ OMX BX	BOS
NASDAQ OMX PSX	PHL
Chicago Stock Exchange	CHI
NYSE ARCA	PSE
National Stock Exchange	CIS
NASDAQ	NAS
FINRA US OTC	OTC
FINRA Alternative Display Facility	ADF
Chicago Board of Options Exchange	CBO
International Securities Exchange	ISE
BATS Exchange	BATS
BATS Y-Exchange	BATY
Direct Edge A Exchange	EDGA
Direct Edge X Exchange	EDGX

IEX Markets	IEXG

Option Exchanges part of the US Composite:

Exchange	ISO
Boston Options Exchange	BOX
BATS Options Market	BATO
C2 Options Exchange	C2O
EDGX Options Market	EDGO
NASDAQ OMX PHLX	PHLX
NASDAQ OMX BX Options	BXO
Miami International Securities Exchange	MIO
NASDAQ Options	NDQ
NYSE AMEX Options	AMXO
NYSE Arca Options	ARCO
International Securities Exchange Options	ISX
Chicago Board Options Exchange	CBOE
International Securities Exchange Topaz	TPZ
ISE Gemini Exchange	GMNI
ISE Mercury LLC	MCRY

5.7.2 Canadian Composite

Unlike the US Composite the Canadian Composite (-CAN) requires access to all underlying exchanges. If a new exchange is included in the Canadian composite access to that exchange has to be granted before data for the composite ticker can be sent. The current Canadian exchanges included in the composite are:

Exchange	ISO
Toronto Stock Exchange	TSE
TSX Venture Exchange	TSX
Alpha ATS	ATS
CHI-X Canada	CHIC
Liquidnet Canada	LICA
Omega ATS	OMGA
PURE Trading	PURE
TMX Select	TMSX
Instinet Canada Cross	ICX
Canadian National	CNQ

TriAct Match Now	MATN
CX2	CX2
LYNX ATS	LYNX
Sigma X Canada	SIGX
Aequitas NEO Exchange	NEOE
Aequitas Lit Exchange	NEOL

5.7.3 Indian Composite

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

5.7.4 Australian Composite

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

5.7.5 German Composite

The German Composite (-DEU) requires access to all underlying exchanges. If a new exchange is included in the German composite access to that exchange has to be granted before data for the composite ticker can be sent. The current German exchanges included in the composite are:

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

5.8 Market and Index Movers

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

5.8.1 Market Movers

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

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

The Available market mover types:

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

The symbols for Market Movers are constructed as:

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

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

For a full list of Exchange ISO codes see 5.6 FactSet Exchanges

Table 5.8.1

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

5.8.2 Index Movers

The Index Movers display allow you to view the top ten gainers and losers, and leaders in volume and trade quantity for major global indices. The data is updated every two minutes, although the 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 is not sufficient.

The symbols for Index Movers are constructed as:

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

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

Example:

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

Table 5.8.2.1

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

Table 5.8.2.2

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
Russel	Russel 3000	RUA

5.9 Exchange Roll-over timing

FactSet prepares for next trading day by adjusting the values of certain fields. FactSet rolls over last price to previous close price and date and resets the following fields to 0: all bid and ask fields, last time and volume, open, high, low, cumulative volume, trade count and tick direction. The rollover time is exchange specific but typically occurs around one hour before the exchange opens for the day. A few examples below[1]:

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

5.10 Close fields

When the market closes, LAST_1 and CLOSE_1 are both[2] populated with the official close price for the day. At the rollover early next morning this close value is copied over to PREV_CLOSE and CLOSE_1 is reset to 0. LAST_1 and PREV_CLOSE will have the same value until the market opens when LAST_1 will be updated with the current price while PREV_CLOSE will keep the close value until next day's rollover. The field PREV_CLOSE_2 will keep the previous close value until about an hour before market open and can be used to calculate the price change for the previous day closer to market open.

Time	Last and Close field values
Market Close	LAST_1 = CLOSE_1 = Todays 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

[1] Subject to change, please contact FactSet Consulting Services for the latest information.
[2] 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.

Appendix

Appendix A: ISO 8859-1 Table

Char	Code	Name	Description
	32	-	Normal space
!	33	-	Exclamation
"	34	quot	Double quote
#	35	-	Hash
$	36	-	Dollar
%	37	-	Percent
&	38	amp	Ampersand
'	39	-	Apostrophe
(	40	-	Open bracket
)	41	-	Close bracket
*	42	-	Asterisk
+	43	-	Plus sign
,	44	-	Comma
−	45	-	Minus sign
.	46	-	Period
/	47	-	Forward slash

Char	Code	Name	Description
0	48	-	Digit 0
1	49	-	Digit 1
2	50	-	Digit 2
3	51	-	Digit 3
4	52	-	Digit 4
5	53	-	Digit 5
6	54	-	Digit 6
7	55	-	Digit 7
8	56	-	Digit 8
9	57	-	Digit 9
:	58	-	Colon
;	59	-	Semicolon
<	60	lt	Less than
=	61	-	Equals
>	62	gt	Greater than
?	63	-	Question mark

ISO 8859-1 Table (continued)

Char	Code	Name	Description
@	64	-	At sign
A	65	-	A
B	66	-	B
C	67	-	C
D	68	-	D
E	69	-	E
F	70	-	F
G	71	-	G
H	72	-	H
I	73	-	I
J	74	-	J
K	75	-	K
L	76	-	L
M	77	-	M
N	78	-	N
O	79	-	O

Char	Code	Name	Description
P	80	-	P
Q	81	-	Q
R	82	-	R
S	83	-	S
T	84	-	T
U	85	-	U
V	86	-	V
W	87	-	W
X	88	-	X
Y	89	-	Y
Z	90	-	Z
[	91	-	Open square bracket
\	92	-	Backslash
]	93	-	Close square bracket
^	94	-	Caret
_	95	-	Underscore

ISO 8859-1 Table (continued)

Char	Code	Name	Description
‘	96	-	Grave accent
a	97	-	a
b	98	-	b
c	99	-	c
d	100	-	d
e	101	-	e
f	102	-	f
g	103	-	g
h	104	-	h
i	105	-	i
j	106	-	j
k	107	-	k
l	108	-	l
m	109	-	m
n	110	-	n
o	111	-	o

Char	Code	Name	Description
p	112	-	p
q	113	-	q
r	114	-	r
s	115	-	s
t	116	-	t
u	117	-	u
v	118	-	v
w	119	-	w
x	120	-	x
y	121	-	y
z	122	-	z
{	123	-	Left brace
|	124	-	Vertical bar
}	125	-	Right brace
~	126	-	Tilde
X	127	-	(Unused)

ISO 8859-1 Table (continued)

Char	Code	Name	Description
	160	nbsp	Non-breaking space
¡	161	iexcl	Inverted exclamation
¢	162	cent	Cent sign
£	163	pound	Pound sign
¤	164	curren	Currency sign
¥	165	yen	Yen sign
¦	166	brvbar	Broken bar
§	167	sect	Section sign
¨	168	uml	Umlaut or diaeresis
©	169	copy	Copyright sign
ª	170	ordf	Feminine ordinal
«	171	laquo	Left angle quotes
¬	172	not	Logical not sign
-	173	shy	Soft hyphen
®	174	reg	Registered trademark
¯	175	macr	Spacing macron

Char	Code	Name	Description
°	176	deg	Degree sign
±	177	plusmn	Plus-minus sign
²	178	sup2	Superscript 2
³	179	sup3	Superscript 3
´	180	acute	Spacing acute
µ	181	micro	Micro sign
¶	182	para	Paragraph sign
·	183	middot	Middle dot
¸	184	cedil	Spacing cedilla
¹	185	sup1	Superscript 1
º	186	ordm	Masculine ordinal
»	187	raquo	Right angle quotes
¼	188	frac14	One quarter
½	189	frac12	One half
¾	190	frac34	Three quarters
¿	191	iquest	Inverted question mark

ISO 8859-1 Table (continued)

Char	Code	Name	Description
À	192	Agrave	A grave
Á	193	Aacute	A acute
Â	194	Acirc	A circumflex
Ã	195	Atilde	A tilde
Ä	196	Auml	A umlaut
Å	197	Aring	A ring
Æ	198	AElig	AE ligature
Ç	199	Ccedil	C cedilla
È	200	Egrave	E grave
É	201	Eacute	E acute
Ê	202	Ecirc	E circumflex
Ë	203	Euml	E umlaut
Ì	204	Igrave	I grave
Í	205	Iacute	I acute
Î	206	Icirc	I circumflex
Ï	207	Iuml	I umlaut

Char	Code	Name	Description
Ð	208	ETH	ETH
Ñ	209	Ntilde	N tilde
Ò	210	Ograve	O grave
Ó	211	Oacute	O acute
Ô	212	Ocirc	O circumflex
Õ	213	Otilde	O tilde
Ö	214	Ouml	O umlaut
×	215	times	Multiplication sign
Ø	216	Oslash	O slash
Ù	217	Ugrave	U grave
Ú	218	Uacute	U acute
Û	219	Ucirc	U circumflex
Ü	220	Uuml	U umlaut
Ý	221	Yacute	Y acute
Þ	222	THORN	THORN
ß	223	szlig	sharp s

ISO 8859-1 Table (continued)

Char	Code	Name	Description
à	224	agrave	a grave
á	225	aacute	a acute
â	226	acirc	a circumflex
ã	227	atilde	a tilde
ä	228	auml	a umlaut
å	229	aring	a ring
æ	230	aelig	ae ligature
ç	231	ccedil	c cedilla
è	232	egrave	e grave
é	233	eacute	e acute
ê	234	ecirc	e circumflex
ë	235	euml	e umlaut
ì	236	igrave	i grave
í	237	iacute	i acute
î	238	icirc	i circumflex
ï	239	iuml	i umlaut

Char	Code	Name	Description
ð	240	eth	eth
ñ	241	ntilde	n tilde
ò	242	ograve	o grave
ó	243	oacute	o acute
ô	244	ocirc	o circumflex
õ	245	otilde	o tilde
ö	246	ouml	o umlaut
÷	247	divide	division sign
ø	248	oslash	o slash
ù	249	ugrave	u grave
ú	250	uacute	u acute
û	251	ucirc	u circumflex
ü	252	uuml	u umlaut
ý	253	yacute	y acute
þ	254	thorn	thorn
ÿ	255	yuml	y umlaut

Appendix B: International Currency Codes ISO-4217

Currency	ISO Code	Currency	ISO Code
Afghani	AFA	Denar	MKD
Algerian Dinar	DZD	Deutsche Mark	DEM
Andorran Peseta	ADP	Dinar	BAD
Argentine Peso	ARS	Djibouti Franc	DJF
Armenian Dram	AMD	Dobra	STD
Aruban Guilder	AWG	Dominican Peso	DOP
Australian Dollar	AUD	Dong	VND
Azerbaijanian Manat	AZM	Drachma	GRD
Bahamian Dollar	BSD	East Caribbean Dollar\	XCD
Bahraini Dinar	BHD	Egyptian Pound	EGP
Baht	THB	El Salvador Colon	SVC
Balboa	PAB	Ethiopian Birr	ETB
Barbados Dollar	BBD	Euro	EUR
Belarussian Ruble	BYB		
Belgian Franc	BEF	Falkland Islands Pound	FKP
Belize Dollar	BZD	Fiji Dollar	FJD
Bermudian Dollar	BMD	Financial Rand	ZAL
Bolivar	VEB	Forint	HUF
Boliviano	BOB	French Franc	FRF
Brazilian Real	BRL	Gibraltar Pound	GIP
Brunei Dollar	BND	Gourde	HTG
Burundi Franc	BIF	Guarani	PYG
Canadian Dollar	CAD	Guinea Franc	GNF
Cape Verde Escudo	CVE	Guinea-Bissau Peso	GWP
Cayman Islands Do	KYD	Guyana Dollar	GYD
Cedi	GHC	Hong Kong Dollar	HKD
CFA Franc BCEAO	XOF	Hryvna	UAG
CFA Franc BEAC	XAF	Iceland Krona	ISK
CFP Franc	XPF	Indian Rupee	INR
Chilean Peso	CLP	Iranian Rial	IRR
Colombian Peso	COP	Iraqi Dinar	IQD
Comoro Franc	KMF	Irish Pound	IEP
Cordoba Oro	NIO	Italian Lira	ITL
Costa Rican Colon	CRC	Jamaican Dollar	JMD
Cuban Peso	CUP	Jordanian Dinar	JOD
Cyprus Pound	CYP	Karbovanets	UAK
Czech Koruna	CZK	Kenyan Shilling	KES
Dalasi	GMD	Kina	PGK
Danish Krone	DKK	Kip	LAK

Currency Codes (continued)

Currency	ISO Code	Currency	ISO Code
Kroon	EEK	North Korean Won	KPW
Kuna	HRK	Norwegian Krone	NOK
Kuwaiti Dinar	KWD	Nuevo Sol	PEN
Kwacha	MWK	Ouguiya	MRO
Kwacha	ZMK	Pa'anga	TOP
Kwanza Reajustado	AOR	Pakistan Rupee	PKR
Kyat	MMK	Pataca	MOP
Lari	GEL	Peso Uruguayo	UYU
Latvian Lats	LVL	Philippine Peso	PHP
Lebanese Pound	LBP	Portuguese Escudo	PTE
Lek	ALL	Pound Sterling	GBP
Lempira	HNL	Pula	BWP
Leone	SLL	Qatari Rial	QAR
Leu	ROL	Quetzal	GTQ
Lev	BGL	Rand	ZAR
Liberian Dollar	LRD	Rial Omani	OMR
Libyan Dinar	LYD	Riel	KHR
Lilangeni	SZL	Rufiyaa	MVR
Lithuanian Litas	LTL	Rupiah	IDR
Loti	LSL	Russian Ruble	RUR
Luxembourg Franc	LUF	Rwanda Franc	RWF
Malagasy Franc	MGF	Saudi Riyal	SAR
Malaysian Ringgit	MYR	Seychelles Rupee	SCR
Maltese Lira	MTL	Shekel	ILS
Manat	TMM	Shilling	ATS
Markka	FIM	Singapore Dollar	SGD
Mauritius Rupee	MUR	Slovak Koruna	SKK
Metical	MZM	Solomon Islands Dollar	SBD
Mexican Nuevo Peso	MXN	Som	KGS
Moldovan Leu	MDL	Somali Shilling	SOS
Moroccan Dirham	MAD	Spanish Peseta	ESP
MVDol	BOV	Sri Lanka Rupee	LKR
Namibia Dollar	NAD	St. Helena Pound	SHP
Nepalese Rupee	NPR	Sucre	ECS
Netherlands Antillean Guilder	ANG	Sudanese Dinar	SDD
Netherlands Gu	NLG	Surinam Guilder	SRG
New Dinar	YUM	Swedish Krona	SEK
New Kwanza	AON	Swiss Franc	CHF
New Taiwan Dollar	TWD	Syrian Pound	SYP
New Zaire	ZRN	Tajik Ruble	TJR
New Zealand Dollar	NZD	Taka	BDT
Ngultrum	BTN	Tala	WST

Currency Codes (continued)

Currency	ISO Code	Currency	ISO Code
Tanzanian Shilling	TZS	Unidades de Formento	CLF
Tenge	KZT	US Dollar	USD
Timor Escudo	TPE	Uzbekistan Sum	UZS
Tolar	SIT	Vatu	VUV
Trinidad and Tobago Dollar	TTD	Won	KRW
Tugrik	MNT	Yemeni Rial	YER
Tunisian Dollar	TND	Yen	JPY
Turkish Lira	TRL	Yuan Renminbi	CNY
UAE Dirham	AED	Zimbabwe Dollar	ZWD
Uganda Shilling	UGX	Zloty	PLN
Unidad de Valor Constante	ECV	Zloty	PLZ

Non Standard currency codes supported

Currency	ISO Code	Currency	ISO Code
Great British Pence	GBX	No specific currency unit (e.g. percentage)	XXX

Appendix C: Trade Conditions

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 Price Average Price
17	X	Cancelled
18	CX	Corrected
19	HLT	Halt
20	RES	Resume
21	BK	Block Trade
22	ORD	Ordinary Trade
23	DEV	Derivatively Priced
24	x	Trade Through Exempt
25	CSH	Cash Trade
26	NXT	Next Day Trade
27	SEL	Seller
28	YEL	Yellow Flag
29	OPT	Market Center Opening Trade
30	ROP	Reopening Trade
31	CLT	Closing Trade
32	SOL	Sold Last
33	SOS	Sold Out of Sequence
34	ESO	Extended Hours Sold Out of Sequence
35	SST	Stopped Stock
36	ACQ	Acquisition
37	BCH	Bunched Trade
38	DIS	Distribution Trade
39	BSD	Bunched Sold Trade
40	PVT	Price Variation Trade
41	127	Rule 127
42	155	Rule 155
43	OPN	Market Open
44	CLS	Market Close
45	SPL	Split Trade
46	PRF	Prior Reference Price
47	CAP	CAP Election Trade
48	SOT	Stock Option Trade
49	AVP	Average Price Trade
50	CRX	Cross Trade
51	SUS	Wild Trade
52	SUS	Suspect Trade
53	ODY	Opening Delay
54	PIN	Price Indication
55	TRI	Trading Range Indication
56	MIB	Market Imbalance Buy
57	MIS	Market Imbalance Sell
58	CIB	On Market Imbalance Close Buy
59	CIS	On Market Imbalance Close Sell
60	NMI	No Market Imbalance
61	NCI	No On Close Market Imbalance
62	IND	Indicative Price
63	INC	Indicative Close Price
64	AUC	Auction Price
65	OAC	Opening Auction price
66	CAC	Closing Auction Price
67	OHT	Off Hour Trade
68	OHF	Off Hour Fixed Price Trade
69	OHB	Off Hour Basket Trade
70	DEL	Delayed
71	UT	Uncrossing Price
72	LC	Late Correction
73	NM	Not to Mark
74	PC	Previous Day Contra
75	CT	Contra Trade
76	NT	Negotiated Trade Delayed
77	NEG	Negotiated Trade
78	ODL	Ordinary Trade Delayed
79	OOC	Ordinary Trade OTC
80	SI	SI Trade
81	SID	SI Trade Delayed
82	SIC	SI Trade Cancel
83	OTX	OTC Trade Cancel
84	OTD	OTC Trade Delayed
85	ITF	Interfund Cross
86	OVR	Overnight
87	BC	Bargain Conditions
88	CBX	Cross Order from Basket
89	VT	Valuation Trade
90	DN	Delta Neutral
91	MVP	Market VWAP
92	OPE	Options Execution
93	NRT	Non-Regular Trade
94	ODD	Odd Lot
95	ANY	Anonymous
96	OTC	Over the Counter
97	CKP	Chui Kehai Price
98	NKP	Nariyuki Kehai Price

Code	Short name	Long name
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
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

Code	Short name	Long name
148	SPT	Special Price Trade
149	A/O	As/Of
150	RV	Reversal Trade
151	SLO	Seller Option
152	AVL	Actual Volume
153	EVL	Estimated Volume
154	N/W	No/Was
155	WAP	Weighted Average Price
156	AP5	Avg Price 5 minute Session
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

Code	Short name	Long name
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
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

Code	Short name	Long name
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
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

Code	Short name	Long name
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
306	CMB	Combination Trade
307	SPI	Stopped Trade Through
308	BEN	Benchmark Trade
309	CPX	Closing Price Cross
305	BWT	Buy-write Option Leg
310	NRN	Non-Regular Trade
311	LGC	Leg Guaranteed Cross
312	UVP	Unable to Verify Dollar Price
313	OEX	Off Exchange Trade
314	NOD	Non-Standard Delayed
315	RED	REPO Delayed
316	OFD	Off Hour Delayed
317	ESD	Exchange Granted Delayed
318	OTD	Other Delayed
319	LUD	Limit Up/Limit Down
320	BLS	Bid Limit State Entered
321	BLE	Bid Limit State Exit
322	OLS	Ask Limit State Entered
323	OLE	Ask Limit State Exit
324	NLS	NBBO Limit State Entered
325	NLE	NBBO Limit State Exit
326	BLX	Bid Limit Entered Ask Limit Exit
327	OLX	Bid Limit Exit Ask Limit Enter
328	REV	Limit Up Limit Down Restated Value
329	ROI	Limit Up Limit Down Reopen Update
330	OUT	Limit Up Limit Down Outside Price
331	SDT	LULD Suspended
332	ROU	Routed
333	TUR	Turnover Reporting
334	BRK	Broken Trade
335	SSO	Standard Outside Spread
336	PLV	Plain Vanilla Trade
337	TEC	Technical Trade
338	GIV	Give Up/Give In
339	TRC	Trade with Conditions
340	EXV	Ex/Cum Dividend

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

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
399	ATS	ATS Indicator
400	CAT	Contra Party - ATS

Appendix D: Document Revisions

The following are revisions made since FactSet Data Service Specification version 1.1l.

Revision(s)	Section(s)
Added Supported column that indicates if the data field is supported.	3.1
Added Quote conditions 35-125.	3.2.1
Added Sale conditions. 75-175.	3.2.4
Added U.S. Exchange 14.	3.2.5
Added additional information about continuous futures.	5.4.1

The following are revisions made since FactSet Data Service Specification version 1.1n.

Revision(s)	Section(s)
Added Options fields. 408, 2600-2606, 2608	3.1
Added Options fields. 408, 2600-2606, 2608	4
Updated Security Layout Tables to reflect differences between Enterprise and Data Link	4
Added Footnotes to Security Layout Tables	4
Added ISIN support to Identifier Formats	5.3

The following are revisions made since FactSet Data Service Specification version 1.1o.

Revision(s)	Section(s)
Added Bond fields. 2701-2703, 2705, 2706, 2708-2712	3.1
Added Bond fields. 2701-2703, 2705, 2706, 2708-2712	4
Added Trade Condition Table	3.2.7 / App. D
Added BATS, EDGA, & EDGX to U.S. Exchanges	3.2.5

The following are revisions made since FactSet Data Service Specification version 1.1q.

Revision(s)	Section(s)
Added Footnote to PREV_CLOSE	3.1
Added SETTLEMENT_INDICATOR (2607)	3.1, 4
Added Options	4
Updated Exchange Table	App. B
Updated Sale Conditions Table	3.2.4
Updated Security Layout Tables	4

The following are revisions made since FactSet Data Service Specification version 1.1u.

Revision(s)	Section(s)
Added BID_POINTS, ASK_POINTS, MID_DATE_1, MID_HIGH_1, MID_LOW_1, UNCROSSING_COND, UNCROSSING_PRICE, UNCROSSING_VOL, PERIOD, FINANCIAL_STATUS,	3.1, 4

AVG_30DAY_VOL, AVG_5DAY_VOL, COMMISION, SPECIAL_PRICE_INDICATOR	
Added Mutual Fund fields and Security Layout	3.1, 4
Added Message Types Table	3.2.1
Updated Security Type Table	3.2.4
Added Financial Status Table	3.2.7
Updated and Consolidated Security Layout Tables	4
Updated FactSet Exchange Codes	5.5

The following are revisions made since FactSet Data Service Specification version 1.1v.

Revision(s)	Section(s)
Added ANALYTIC_PRICE_RULE, EXPIRATION_DAYS_TO, DELTA, GAMMA, VEGA, THETA, RHO, IMP_VOL, IMP_VOL_ASK, IMP_VOL_BID, IMP_VOL_CALC_RATE, THEO_VALUE	3.1, 4
Added Sub-section on rollover time	5.6
Added Enumeration tables for EX_DATE_STATUS and PRICING_METHOD	3.2.12,3.2.13
Added ORIG_SEQUENCE, SHORT_SALE_INDICATOR, CORR_LAST and CORR_LAST_VOL	3.1,4

The following are revisions made since FactSet Data Service Specification version 1.2B.

Revision(s)	Section(s)
Added reserved but unsupported fields in Appendix E	Appendix E
Added section about Option Symbology	5.5
Updated the Quote Conditions table	3.2.2
Updated the Sale Conditions table	3.2.5
Updated the Trade Conditions table	3.2.10
Updated the Security Status table	3.2.7
Updated The Security Layout Table	4
Added section on Composite Exchanges	5.7
Added section on FDS_FUND	3.1.2
Updated FactSet Exchange Codes	5.5
Added LAST_YIELD	3.1, 4
Added BID_EXCH, ASK_EXCH, LAST_EXCH and LAST_UNOFF_EXCH	3.1, 4
Added NYSE_BUY_IMBALANCE, NYSE_SELL_IMBALANCE, NAS_BUY_IMBALANCE and NAS_SELL_IMBALANCE	3.1, 4
Added LOWER_TRADING_BAND and UPPER_TRADING_BAND	3.1, 4
Added information about the Australian and German composite	5.7

The following are revisions made since FactSet Data Service Specification version 1.2R.

Revision(s)	Section(s)
Mapping tables has been updated	3.2