The ACTIV Exchange Feed Specification

Document Version 1.0

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1.2.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 17:30 (EST).

1.3 CFE

1.3.1 Symbology

1.3.2 Condition Codes

1.3.2.1 Bid/Ask Conditions

Code	**Value**
Space	Regular Trading
B	Bid From Specialist Book
C	Both Bid And Offer From Specialist
F	Non-Firm Quote
I	Inactive
O	Offer From Specialist Book
R	Rotation
T	Trading Halted

1.3.2.2 Trade Conditions

Code	**Value**
Space	Regular *
B	Out Of Sequence
D	Late *
F	Open
H	Late Open *
J	Re-Open *
K	Adjusted *
L	Spread *
M	Straddle *
N	Stopped *
P	Buy/Write *
Q	Combination *
R	Block Trade
S	Exchange Future for Physical

* These trade conditions will update the last price.

1.3.3 Close Processing

Future
The close fields are provided on the feed between 16:35 (EST) and 17:40 (EST).

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The close fields are calculated by the UCS/DCS based on the values at 17:30 (EST).

1.4 CHI-X (Canada)

1.4.1 Symbology

1.4.2 Condition Codes

1.4.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 17:05 (EST).

1.5 CNQ

Please see ***Pure Trading***.

1.6 CTA (Primary Market NYSE / AMEX)

1.6.1 Symbology

Any combination of suffixes can be represented. Root Symbols for Government Bonds and root symbols for Corporate Bonds are always followed by a three upper-case character suffix.

Suffix	Description
/A	Series (Or Class) A (Also Series B-T & V-Z)
/A/CL	Series A Called (Also Series B-T & V-Z)
/A/CV	Series A Convertible (Also Series B-T & V-Z)
/Aw	Series A When Issued (Also Series B-T & V-Z)
/CL	Called
/CT	Certificates
/CV	Convertible
/CVR	Contingent Value Right
/CV/CL	Convertible Called
/DP	Amount Of Most Recent Dividend To Go “Ex-Distribution”
/DV	Accumulated Dividend Per Share, Net Of Expenses, Through And Including The Previous Day’s Close Of Trading
/EC	Emerging Company Marketplace
/EU	Estimated Cash Amount For Creation Unit
/F/N	Foreign News
/ID	Index (Differentiates An Index From A Stock With The Same Root Symbol)
/IV	Intra-Day Net Asset Value Per Share
/MN	"Mini"
/NV	Net Asset Value Per Share, As Of The Close On The Previous Trading Day
/PO	Percent Open
/PP	Partial Paid
/PT/CL	Part Called
p	Preferred
pA	Preferred Series A (Also Series B-T & V-Z)
pA/CL	Preferred Series A Called (Also Series B-T & V-Z)
pA/CV	Preferred Series A Convertible (Also Series B-T & V-Z)
pAw	Preferred Series A When Issued (Also Series B-T & V-Z)
pw	Preferred When Issued
p/CL	Preferred Called
p/CV	Preferred Convertible
p/CV/CL	Preferred Convertible Called
p/WD	Preferred When Distributed
pCA	Indicates Class A Of The Close Second Category Of Preferred (Also Series B-K & M-S)

r	Rights
rw	Rights When Issued
/SC	Small Corporate Offering Registration
/SD	Stamped
/SO	Current Shares Outstanding, In Thousands
/SM	"Mini" Settlement
/SP	Special
/SV	Settlement
/TC	Total Cash Amount Per Creation Unit In Thousands
/TEST	Exclusive Suffix Used For Intraday Test Message
/TT	Tier II Securities
/U	Units (A Combination Of Securities Composed Of Two Or More Of Warrants, Common Stocks, Preferred Stocks And/Or Bonds)
/VR	Variable Common Right
/WD	When Distributed
w	When Issued
/WS	Warrants
/W/WS	With Warrants
/WS/A	Warrants Series A (Also Series B-T & V-Z)
/WSw	Warrants When Issued

The following table can be used to convert the line (ACTIV) to host (NYSE) suffix …

Line Suffix	**Host Suffix**	**Notes**
/A	A	Also Series B-T & V-Z
/A/CL	ACL	Also Series B-T & V-Z
/A/CV	ACV	Also Series B-T & V-Z
/Aw	AWI	Also Series B-T & V-Z
/CL	CL	
/CT	CT	
/CV	CV	
/CVR	CVR	
/CV/CL	CVCL	
/DP	DP	
/DV	DV	
/EC	EC	
/EU	EU	
/F/N	FN	
/ID	ID	
/IV	IV	
/MN	MN	
/NV	NV	
/PO	PO	
/PP	PP	
/PT/CL	PTCL	

p	PR	
pA	PRA	Also Series B-T & V-Z
pA/CL	PRACL	Also Series B-T & V-Z
pA/CV	PRACV	Also Series B-T & V-Z
pAw	PRAWI	Also Series B-T & V-Z
pw	PRWI	
p/CL	PRCL	
p/CV	PRCV	
p/CV/CL	PRCVCL	
p/WD	PRWD	
pCA	PRCA	Also Series B-K & M-S
r	RT	
rw	RWI	
/SC	SC	
/SD	SD	
/SO	SO	
/SM	SM	
/SP	SP	
/SV	SV	
/TC	TC	
/TEST	TEST	
/TT	TT	
/U	U	
/VR	VR	
/WD	WD	
W	WI	
/WS	WS	
/W/WS	WWS	
/WS/A	WSA	Also Series B-T & V-Z
/WSw	WSWI	

1.6.2 Condition Codes

1.6.2.1 Bid/Ask Conditions

Code	Value
A	Slow Quote On The Offer Side *
B	Slow Quote On The Bid Side *
C	Closing
D	News Dissemination
E	Slow Quote Due To A NYSE LRP Or Gap Quote On The Bid Side
F	Slow Quote Due To A NYSE LRP Or Gap Quote On The Offer Side
G	Trading Range Indication
H	Slow Quote On The Bid And Offer Sides *
I	Order Imbalance

J	Due To Related Security - News Dissemination
K	Due To Related Security - News Pending
L	Closed Market Maker (Nasd)
M	Additional Information
N	Non-Firm Quote
O	Opening Quote *
P	News Pending
Q	Additional Information - Due To Related Security
R	Regular (NASD Open) *
S	Due To Related Security
T	Resume
U	Slow Quote Due To A Nyse Liquidity Replenishment Point (NYSE LRP), Amex Tolerance Breach (Spread, Momentum Or Gap Trade Tolerance) Or Gap Quote On Both The Bid And Offer Sides
V	In View Of Common
W	Slow Quote Due To Set Slow List On Both The Bid And Offer Sides *
X	Equipment Changeover
Y	Sub-Penny Trading
Z	No Open/No Resume

* These quote conditions will included in the NBBO calculation.

NBBO Calculation: The NBBO is based on the following criteria in this order:

Price: Exchanges with highest Bid and lowest Offers have overall priority.

Size: Largest size takes precedence when multiple Exchanges submit the same Bid and/or Offer price.

Time: Earliest time takes precedence when multiple Exchanges submit the same Bid and/or Offer price with the same size.

Note: To avoid dissemination of duplicate NBBO calculations: if a quote is received from a Participant who is currently part or all of the NBBO, and the NBBO's are not affected by the quote, then the NBBO is not updated with a later time.

1.6.2.2 Trade Conditions

Code	Value
@	Regular Sale (No Condition) *
Space	Regular Sale – Mulitple Sale Conditions *
B	Average Price Trade
C	Cash Trade (Same Day Clearing)
E	Automatic Execution *
F	Intermarket Sweep Order *
H	Price Variation Trade

I	Conversion And Parity (CAP) Election Trade
K	Rule 127 Trade (NYSE) or Rule 155 Trade (AMEX) *
L	Sold Last (Late Reporting) *
M	Market Center Official Close
N	Next Day Trade (Next Day Clearing)
O	Opened (Late Report Of Opened Trade) **
P	Prior Reference Price **
Q	Market Center Official Open
R	Seller
T	Extended Hours Trade
U	Extended Hours Sold (Out Of Sequence)
V	Stock Option Trade *
X	Cross Trade *
Z	Sold (Out Of Sequence) **
4	Derivatively Priced *
5	Market Center Re-Opening Trade*
6	Market Center Closing Trade *

* These trade conditions will update the last price.
** These trade conditions will update the last price if it's the only qualifying last.

A trade can contain up to and including four conditions, consisting of one condition from each of the following categories (the position indicates the category and a space in any position indicates that condition is not applicable) …

Category	Description
1	Setttlement Type
2	Reason for Trade-Through Exemption (Rule 611)
3	Extended Hours / Sequence Type
4	SRO Required Detail

Note: If there are multiple trade conditions and any of those conditions do not update the last price, then the trade will not update the last price.

1.6.3 Close Processing

Equity
The close fields are provided on the feed between 16:15 (EST) and 20:10 (EST) with the exception of closing bid/ask for the composite which is calculated by the UCS/DCS based on the values at 20:30 (EST).

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The close fields are calculated by the UCS/DCS based on the values at 20:30 (EST).

1.7 Direct Edge

1.7.1 Symbology

1.7.2 Condition Codes

1.7.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 20:05 (EST).

1.8 ICE

1.8.1 Symbology

1.8.2 Condition Codes

1.8.2.1 Trade Conditions

The trade indicators.

Code	Value
Space	Normal trade
K	Block Trade
E	EFP Trade
S	EFS Trade
V	Bilateral Off-Exchange Trade
O	NG EFP/EFS/Trade
9	CCX EFP Trade

1.8.3 Close Processing

The Close fields are provided on the feed whenever each instrument closes. Note that the exchange trade 24 hours.

1.9 ITC (CBOT, CME, COMEX, KCBOT, MGEX, NYBOT, NYMEX, WCE)

1.9.1 Symbology

1.9.2 Condition Codes

1.9.2.1 Bid/Ask/Trade Conditions

The bid/ask/trade condition field is made up of three individual codes (the final one is optional):

Price BAT Code:

Code	Value
A	Ask
B	Bid
S	Settle
T	Trade

Price Indicator:

Code	Value
Space	Regular
B	Blank Out The Associated Price
C	Cabinet
D	Differential
E	Exchange for Physical
F	Fast
G	Exchange for Physical / Cross Trade
H	Hit
I	Implied
J	Large Order
K	Small Order
L	Late
M	Match/Cross Trade
N	Nominal / Notional
O	Option Exercise
P	Percentage
Q	Auto Quotes
R	Indicative
S	Exchange for Swaps
T	Take
U	Exchange for Options
V	Nominal Cabinet
X	Changing Transaction
Y	Changing Transaction Cabinet

Exceptional Indicator:

Code	Value
A	Asset Allocation
B	Wholesale (Block) Trading
C	Changing Transaction
E	Exchange for Physical
F	Average price for five minute session
G	Against Actual
H	Match/Cross Trade
M	Match/Cross Trade
O	Average price for one minute session
P	Exchange for Physical
R	Exchange for Risk
S	Basis
U	Exchange for Option
W	Exchange for Swaps

1.9.3 Close Processing

The close fields are provided on the feed.

1.10 Montreal

1.10.1 Symbology

1.10.2 Condition Codes

1.10.2.1 Bid/Ask Conditions

Code	Value
A	Surveillance Intervention Phase (Consultation Phase)
C	End-Of-Day Inquiries Phase
F	Forbidden Phase
O	Opening Phase
R	Reserved Phase (Goes Into A State As Pre-Opening Where Orders Can Be Sent, Modified Or Canceled)
S	Suspended Phase (Goes Into A State As Pre-Opening Where Orders Can Be Sent, Modified Or Canceled)
T	Opened For Trading
Y	Pre-Opening Phase
Z	Frozen Phase

1.10.2.2 Trade conditions

Code	Value
Space	Actual Transaction Took Place
A	As-Of-Trade
B	Block Trade
E	EFP Reporting
L	Late Trade
P	Strategy Reporting (Price Field Zero Filled)
R	EFR Reporting
S	Reference Price (Volume Field Zero Filled)
V	Volume Adjustment (Price Field Zero Filled)

1.10.3 Close Processing

The close fields are provided on the feed after 17:10 (EST).

1.11 NASDAQ (Primary Market NASDAQ)

1.11.1 Symbology

Most NASDAQ issues have a standard four-character symbol. When used, the fifth letter of the symbol identifies that the issue has an issue type other than common stock or capital stock.

Suffix	Description
A	Class A
B	Class B
C	Issuer Qualifications *
D	New
E	Delinquent In Filings **
F	Foreign
G	First Convertible Bond
H	Second Convertible Bond
I	Third Convertible Bond
J	Voting
K	Non-Voting
L	Miscellaneous Situations Such As Certificates Of Participation, Preferred Participation, Stubs, Foreign When Issued
M	Fourth Preferred, Same Company
N	Third Preferred, Same Company
O	Second Preferred, Same Company
P	First Preferred, Same Company
Q	Bankruptcy ***
R	Rights
S	Shares Of Beneficial Interest (SBI)
T	With Warrants Or With Rights
U	Units Same Company
V	When Issued And When Distributed
W	Warrants Same Company
X	Mutual Funds
Y	American Depository Receipts (Adrs)
Z	Miscellaneous Situations Such As Certificates Of Preferred When Issued

* The letter "C" as a fifth character in a security symbol indicates the issuer has been granted a continuance in NASDAQ for a limited period under an exception to the qualification standards.

** The letter "E" as the fifth character in a security symbol indicates that the Association has determined that the issuer is delinquent in its required filings with the SEC. As part of SIP 6.0a release, the SIP will include a new Financial Status Indicator field in the Issue Symbol Directory message. The Financial Status Indicator will also relay delinquency information to the public. After a transition period, NASDAQ will discontinue the use of the “E” temporary symbol suffix for its listed issues.

*** The letter "Q" as the fifth character in a security symbol indicates that the issuer is involved in bankruptcy proceedings. As part of SIP 6.0a release, the SIP will include a new Financial Status Indicator field in the Issue Symbol Directory message. The Financial Status Indicator will also relay bankruptcy information to the public. After a transition period, NASDAQ will discontinue the use of the “Q” temporary symbol suffix for its listed issues.

1.11.2 Condition Codes

1.11.2.1 Bid/Ask Conditions

Code	Value
A	Manual Ask, Automated Bid *
B	Manual Bid, Automated Ask *
F	Fast Trading
H	Manual Bid And Ask *
I	Order Imbalance
L	Closed Quote
N	Non-Firm Quote
O	Opening Quote Automated *
R	Regular, Two-Sided Open Quote Automated *
U	Manual Bid And Ask (Non-Firm)
Y	Regular, One-Sided Open Quote Automated *
X	Order Influx
Z	No Open/No Resume

* These quote conditions will be included in the NBBO calculation.

NBBO Calculation: If there are multiple participants at the best price, the NBBO will reflect the participant with the largest display size at the price. If there are multiple participants at the best price and size, the bid/ask exchange will reflect the participant with the earliest quote update time at the given price level.

1.11.2.2 Bid/Ask Conditions (Level 2)

Code	Value
C	Closed
D	Deleted
E	Excused/Withdrawn
L	Closed *(Deprecated)*
O	Open
R	Regular *(Deprecated)*

S	Suspended
W	Withdrawn

1.11.2.3Trade Conditions

Code	Value
@	Regular Trade *
A	Acquisition *
B	Bunched Trade *
C	Cash Trade
D	Distribution *
F	Intermarket Sweep *
G	Bunched Sold Trade **
H	Price Variation Trade
K	Rule 155 Trade (AMEX) *
L	Sold Last *
M	Market Center Close Price
N	Next Day
O	Opening Prints *
P	Prior Reference Price **
Q	Market Center Official Open
R	Seller
S	Split Trade *
T	Form T
U	Extended Trading Hours (Sold Out Of Sequence)
V	Stock Option Trade *
W	Average Price Trade
X	Cross Trade *
Y	Yellow Flag Regular Trade *
Z	Sold (Out Of Sequence) **
1	Stopped Stock – Regular Trade *
2	Stopped Stock – Sold Last *
3	Stopped Stock – Sold (Out Of Sequence) **
4	Derivatively Priced **
5	Re-Opening Prints*
6	Closing Prints *

* These trade conditions will update the last price.
** These trade conditions will update the last price if it’s the only qualifying last.

A trade can contain up to and including four conditions, consisting of one condition from each of the following categories (the position indicates the category and a space in any position indicates that condition is not applicable) …

Category	Description
1	Setttlement Type

2	Reason for Trade-Through Exemption (Rule 611)
3	Extended Hours / Sequence Type
4	SRO Required Detail

Note: If there are multiple trade conditions and any of those conditions do not update the last price, then the trade will not update the last price.

1.11.2.4Financial Status

Code	Value
D	Deficient - Issuer Failed To Meet NASDAQ Continued Listing Requirements
E	Delinquent - Issuer Missed Regulatory Filing Deadline
G	Deficient And Bankrupt
H	Deficient And Delinquent
J	Delinquent And Bankrupt
K	Deficient, Delinquent And Bankrupt
N	Normal - Issuer Is Not Deficient, Delinquent Or Bankrupt
Q	Bankrupt - Issuer Has Filed For Bankruptcy
S	Suspended Pending Delisting

1.11.2.5Fund Code

Code	Value
A	Money Market Fund – General Purpose
D	Unit Investment Trust – Debt Securities
E	Unit Investment Trust – Equity Securities
G	Money Market Fund – Government Securities
X	Money Market Fund – Tax Exempt Securities
Y	Mutual Fund – Closed End
Z	Mutual Fund – Open End

1.11.2.6Market Tier

Code	Value
G	NASDAQ Global Market
Q	NASDAQ Global Select Market
S	NASDAQ Capital Market

1.11.3Close Processing

Equity
The close fields are provided on the feed between 16:30 (EST) and 20:15 (EST).

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The close fields are calculated by the UCS/DCS based on the values at 18:35 (EST).

1.12 NASDAQ TotalView (INET)

1.12.1 Symbology

1.12.2 Condition Codes

1.12.2.1 Cross Type

Code	Value
C	Closing
H	IPO And Halted Securities
I	Intraday And Post-Close
O	Opening

1.12.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 20:05 (EST).

1.13 NYSE (Best Quotes)

1.13.1Symbology

1.13.2Condition Codes

1.13.2.1Bid/Ask Conditions

Code	**Value**
A	Slow On Ask Side
B	Slow On Bid Side
C	Closing
E	Slow On The Bid Due To An LRP Or Gap Quote
F	Slow On The Ask Due To An LRP Or Gap Quote
H	Slow On Both Ask And Bid
N	Non-Firm Quote
O	Opening Quote
R	Regular Quote
U	Slow On The Bid And Ask Due To An LRP Or Gap Quote
W	Slow On The Bid And Ask Due To A “Set Slow List

1.13.3Close Processing

Equity
The close fields are provided on the feed between 16:35 (EST) and 17:40 (EST).

1.14 NYSE Arca (Equities)

1.14.1 Symbology

1.14.2 Condition Codes

1.14.2.1 Cross Type

Code	**Value**
C	Close
H	Halt
M	Market
O	Open

1.14.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 20:05 (EST).

1.15 OneChicago

1.15.1Symbology

1.15.2Condition Codes

1.15.2.1Bid/Ask Conditions

Code	**Value**
Space	Regular Trading
B	Bid From Specialist Book
C	Both Bid And Offer From Specialist
F	Non-Firm Quote
I	Inactive
O	Offer From Specialist Book
R	Rotation
T	Trading Halted

1.15.2.2Trade Conditions

Code	**Value**
Space	Regular *
B	Out Of Sequence
D	Late *
F	Open
H	Late Open *
J	Re-Open *
K	Adjusted *
L	Spread *
M	Straddle *
N	Stopped *
P	Buy/Write *
Q	Combination *
R	Block Trade
S	Exchange Future for Physical

* These trade conditions will update the last price.

1.15.3Close Processing

Future
The close fields are provided on the feed between 16:35 (EST) and 17:40 (EST).

Index
The close fields are calculated by the UCS/DCS based on the values at 17:30 (EST).

1.16 OPRA

1.16.1Symbology

1.16.2Condition Codes

1.16.2.1Bid/Ask Conditions

Code	Value
Space	Regular Trading *
A	Eligible For Automation Execution *
B	Bid From Specialist Book *
C	Both Bid And Offer From Specialist *
F	Non-Firm Quote
I	Inactive
O	Offer From Specialist Book *
R	Rotation
T	Trading Halted

* These quote conditions will included in the NBBO calculation.

NBBO Calculation: The NBBO is based on the following criteria in this order:

Price: Participants with highest Bid and lowest Offer have overall priority. Minimum Price increments must be at least 5 cents, higher or lower than previous. **(See Note)**

Size: Largest size takes precedence when multiple Participants submit the same Bid and/or Offer price. There are no initial minimum size requirements. Size increments must be 10 contracts or better than previous. **(See Note)**

Time: Earliest time takes precedence when multiple Participants submit the same Bid and/or Offer price with the same size.

Note: Price and Size criteria may change at any time in the future. All Data Recipients should plan for modifiable parameters on Price and Size requirements.

Note: To avoid dissemination of duplicate Best Bid and/or Best Offer calculations: if a quote is received from a Participant who is currently part or all of the BBO, and the Best Bid and/or Offer are identical, then the Best Bid and/or Best Offer is not updated with a later time.

1.16.2.2Trade Conditions

Code	Value
Space	Regular *

B	Out Of Sequence
D	Late *
F	Open
H	Late Open *
I	Auto *
J	Re-Open *
K	Adjusted *
L	Spread *
M	Straddle *
N	Stopped *
P	Buy/Write *
Q	Combination *

* These trade conditions will update the last price.

1.16.3Close Processing

Option
The close fields are provided on the feed between 16:30 (EST) and 17:15 (EST) with the exception of closing bid/ask for FCO and all close fields for the composite which are calculated by the UCS/DCS based on the values at 20:30 (EST).

Index
The close fields are calculated by the UCS/DCS based on the values at 17:30 (EST).

1.17 PBOT

1.17.1 Symbology

1.17.2 Condition Codes

1.17.2.1 Trade Conditions

The trade condition field is made up of three individual codes (the final one is optional):

Price BAT Code:

Code	Value
T	Trade

Price Indicator:

Code	Value
Space	Regular
B	Blank Out The Associated Price
C	Cabinet
D	Differential
E	Exchange for Physical
F	Fast
G	Exchange for Physical / Cross Trade
H	Hit
I	Implied
J	Large Order
K	Small Order
L	Late
M	Match/Cross Trade
N	Nominal / Notional
O	Option Exercise
P	Percentage
Q	Auto Quotes
R	Indicative
S	Exchange for Swaps
T	Take
U	Exchange for Options
V	Nominal Cabinet
X	Changing Transaction
Y	Changing Transaction Cabinet

Exceptional Indicator:

Code	Value
A	Asset Allocation
B	Wholesale (Block) Trading

C	Changing Transaction
E	Exchange for Physical
F	Average price for five minute session
G	Against Actual
H	Match/Cross Trade
M	Match/Cross Trade
O	Average price for one minute session
P	Exchange for Physical
R	Exchange for Risk
S	Basis
U	Exchange for Option
W	Exchange for Swaps

1.17.3Close Processing

The close fields are provided on the feed between 16:50 (EST) and 17:00 (EST).

1.18 Pink Sheets

1.18.1 Symbology

1.18.2 Condition Codes

1.18.2.1 Bid/Ask Conditions

Code	Value
Undefined	Regular Trading
D	Discount to yield
P	Convertible spread to parity
S	Spread to benchmark
V	Convertible vs Stock
W	Bid/Ask Wanted
Y	Yield to maturity

NBBO Calculation: The NBBO is calculated by Pink Sheets. The NBBO is only calculated if there are two or more market makers with open quotes on a security. Bid and Ask sides are considered separately in this respect, i.e. a security can have an inside Bid but not an inside Ask. Quotes are sorted by Status (Open above Closed), Price, Size then Time (oldest first).

1.18.2.2 Market Tier

Code	Value
P	Premier QX
Q	Prime QX
I	International Premier QX
J	International Prime QX
D	OTCBB / Pink Sheets dual listed
B	OTCBB only
C	Pink Sheets current
L	Pink Sheets limited
N	Pink Sheets no information
A	Pink sheets do not assign category
G	Grey Market

1.18.2.3 Financial Status

Code	Value
C	Caveat Emptor

1.18.3Close Processing

The close fields are calculated by the FH/T at 16:05 (EST). The closing Bid/Ask price is the last Bid/Ask received before 16:00 (EST).

1.19 Pure Trading

1.19.1 Symbology

Suffix	Description
b	Bonds
d	Debentures (.DB)
i	Installment Receipts (.IR)
j	Subordinate Voting Shares (.SV)
k	Restricted Voting Shares (.RV)
l	Limited Voting Shares (.LV)
m	Multiple Voting Shares (.MV)
n	Non-Voting Shares (.NV)
o	Notes (.NO)
p	Preferred Issue (.PR)
r	Rights (.RT)
s	Notes (.NS)
t	Notes (.NT)
u	Units (.UN)
w	Warrants (.WT)
.	Class (.)

1.19.2 Condition Codes

1.19.2.1 Bid/Ask Conditions

Code	Value
A	Halted

1.19.2.2 Trade Conditions

Code	Value
B	Delayed Delivery
C	Contingent Trade
D	Cash
E	Non Boardlot
F	Mandatory Cash
G	VWAP Trade
K	Sets the Last Price *
L	Sets the Open Price
M	Special Terms Trading
N	Non-Voting shares
O	Basis Trade
P	Accrued Interest Stock
Q	MOC Trade

R	Restricted Voting Shares
S	Special Trading Session
U	Trading in $US.
V	Subordinate Voting Shares
X	Internal Cross

* These trade conditions will update the last price.

1.19.3Close Processing

Equity
The close fields are provided on the feed at 17:40 (EST).

Forex
The close fields are calculated by the UCS/DCS based on the values at 17:30 (EST).

Index
The close fields are provided on the feed at 17:40 (EST).

1.20 TSX

1.20.1 Symbology

Suffix	Description
b	Bonds
d	Debentures (.DB)
i	Installment Receipts (.IR)
j	Subordinate Voting Shares (.SV)
k	Restricted Voting Shares (.RV)
l	Limited Voting Shares (.LV)
m	Multiple Voting Shares (.MV)
n	Non-Voting Shares (.NV)
o	Notes (.NO)
p	Preferred Issue (.PR)
r	Rights (.RT)
s	Notes (.NS)
t	Notes (.NT)
u	Units (.UN)
w	Warrants (.WT)
.	Class (.)

1.20.2 Condition Codes

1.20.2.1 Bid/Ask Conditions

Code	Value
A	Halted

1.20.2.2 Trade Conditions

Code	Value
B	Delayed Delivery
C	Contingent Trade
D	Cash
E	Non Boardlot
F	Mandatory Cash
G	VWAP Trade
K	Sets the Last Price *
L	Sets the Open Price
M	Special Terms Trading
N	Non-Voting shares
O	Basis Trade
P	Accrued Interest Stock

Q	MOC Trade
R	Restricted Voting Shares
S	Special Trading Session
U	Trading in $US.
V	Subordinate Voting Shares
X	Internal Cross

* These trade conditions will update the last price.

1.20.3Close Processing

Equity
The close fields are provided on the feed at 17:40 (EST).

Forex
The close fields are calculated by the UCS/DCS based on the values at 17:30 (EST).

Index
The close fields are provided on the feed at 17:40 (EST).

2 Asia Pacific

2.1 CBX

2.1.1 Symbology

2.1.2 Condition Codes

2.1.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 17:05 (JST).

2.2 HKFE

2.2.1 Symbology

2.2.2 Condition Codes

2.2.3 Close Processing

Closes are provided on the feed between 18:30 (HKT) and 20:30 (HKT).

2.3 HKSE

2.3.1 Symbology

2.3.2 Condition Codes

2.3.2.1 Trade Conditions

Code	Value
Space	Automatch non-direct
D	Odd lot direct/non-direct
M	Manual/special lot non-direct
P	Pre-opening direct/non-direct
U	Auction matching direct/non-direct
X	Manual/special lot direct
Y	Automatch direct
*	Rejected

2.3.3 Close Processing

The close fields are provided on the feed between 16:00 (HKT) and 16:30 (HKT).

2.4 ITA

2.4.1 Symbology

2.4.2 Condition Codes

2.4.2.1 Trade Conditions

Code	Value
Space	Normal
#	Opposed
*	Semi-opposed
B	Special buy quote
E	Ended with closing price
S	Special sell quote
Z	Ended with Zaraba price
1	Trade suspended
2	Trade temporary stopped
4	Order accepted again after trade suspension
5	During the match-up (Itayose)

2.4.3 Close Processing

Closes are provided on the feed between 15:00 (JST) and 17:30 (JST).

2.5 JASDAQ

2.5.1 Symbology

2.5.2 Condition Codes

2.5.2.1 Bid/Ask Conditions

Code	Value
1	Special quote
0	Other than the above

2.5.2.2 Trade Conditions

1	Maximum allowable single-day gain
2	Maximum allowable single-day loss
0	Other than the above

2.5.3 Close Processing

Closes are sent on the feed between 15:00 (JST) and 16:00 (JST).

2.6 OSE

2.6.1 Symbology

2.6.2 Condition Codes

2.6.2.1 Bid/Ask Conditions

Code	Value
Space	No quote price or no quote due to quote having ceased to exist. Buy special quote on display.
B	Buy special quote
H	Best quote after close
I	Best quote on Zaraba
K	Buy caution quote
S	Sell special quote
U	Sell caution quote
Y	Best quote before itayose trading (if there is no planned contract execution point)
*	Planned contract execution price before itayose trading (if there is a planned contract execution point)

2.6.3 Close Processing

Morning session
Morning session closes are provided on the feed at approximately 11:00 (JST).

Afternoon Session
Afternoon session closes are provided on the feed at approximately 15:10 (JST).

All Day Closes
The close fields are provided on the feed at approximately 15:10 (JST).

Index
The close fields are calculated by the UCS/DCS based on the values at 15:45 (JST).

2.7 *SGX (Securities Book)*

2.7.1 Symbology

Suffixes added to the end of the symbol signify separate markets with separate market depth:

Suffix	**Description**
/BI	Buying in
/BN	Bonds market
/OL	Odd lot

2.7.2 Condition Codes

2.7.2.1 Bid/Ask Conditions

Code	**Value**
Y	Undisclosed volume

2.7.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values after 17:06 (SGT).

2.8 *SGX (Derivatives Quote Enhanced)*

2.8.1 Symbology

2.8.2 Condition Codes

2.8.2.1 Bid/Ask Conditions

Code	**Value**
C	Cabinet
M	Market Order
No Value	Normal

2.8.2.2 Trade Conditions

Code	**Value**
C	Cabinet
No Value	Normal

2.8.3 Close Processing

Session Closes
Session close fields are provided by the feed. The session closing Bid/Ask prices and closing cumulative volume are calculated by the FH/T at the end of session.

All Day Closes
The close fields are calculated by the UCS/DCS based on the values at the end of the final trading session. The latest close is at 22:55 (SGT).

2.9 TOCOM

2.9.1 Symbology

2.9.2 Condition Codes

2.9.2.1 Bid/Ask Conditions

Code	Value
0	Within the executable price range
1	Outside the executable price range
x	Special indication
y	Order shortage indication
q	Lower limit price
r	Upper limit price
s	Last traded price is equal to low price
t	Last trade price is equal to high price

2.9.2.2 Trade Conditions

Code	Value
1	Itaawase Zaraba
2	Zaraba
3	Itaawase
T	Product currently under Regulation

2.9.3 Close Processing

Closes are provided on the feed between 18:00 (JST) and 18:30 (JST).

2.10 TSE

2.10.1 Symbology

2.10.2 Condition Codes

2.10.2.1 Bid/Ask Conditions

Code	Value
0	Quote before opening
1	General Quote
2	Market quote
3	Special quote
4	Attention quote
5	Final quote
6	Quote omitted
7	Special quote before stoppage

2.10.2.2 Trade Conditions

Code	Value
A0	Temporary stoppage
B0	Suspension for arrangement of order
C0	Interruption
D0	System shutdown
<space>	Other than above

2.10.3 Close Processing

Morning session
Morning session closes are provided on the feed between 11:00 (JST) and 11:30 (JST).

Afternoon Session
Afternoon session closes are provided on the feed between 15:00 (JST) and 15:30 (JST).

Evening Session
Evening session closes are provided on the feed between 18:00 (JST) and 18:30 (JST).

All Day Closes
All day closes are provided on the feed at the same time as the afternoon session closes.

3 Europe, Middle East and Africa

3.1 LIFFE

3.1.1 Symbology

3.1.2 Condition Codes

3.1.2.1 Bid/Ask Conditions

Code	Value
<space>	Normal
C	Closed
H	Halted
O	Open
P	Pre-Open
S	Suspended

3.1.2.2 Trade Conditions

Code	Value
<space>	Conventional
A	Against Actual
B	Block
C	Basis
E	External Match
G	Guaranteed Cross
H	Exchange for Physical
I	Indicative Opening
L	Asset Allocation
P	Professional
S	Exchange for Swap

3.1.3 Close Processing

The close fields are provided on the feed between 17:30 (GMT/BST) and 19:00 (GMT/BST).

3.2 LME

3.2.1 Symbology

The first two characters of the symbol will contain the commodity followed by a one character representation of the currency.

Currency Code	Description
D	(USD) US Dollar
S	(GBP) Sterling
J	(JPY) Japanese Yen
E	(EUR) Euro

As there are multiple expiries per month the normal year and month code is followed by the day.

<Root Symbol>/<Year><Month Code><Day>.<Exchange Code>
<Root Symbol>/<Year><Month Code><Day>/<Strike Price ><Put/Call>.<Exchange Code>

To support some of the fixed expiry dates there are specific codes defined which will replace the Year/Month/Day in the future symbols.

Suffix	Description
3M	3 month expiry from today
15M	15 month expiry from today
27M	27 month expiry from today
63M	63 month expiry from today
C	Cash (day after tomorrow expiry)
T	Tomorrow (next trading day)

3.2.2 Condition Codes

3.2.2.1 Bid/Ask Conditions

Code	Description
C	Clearing house
E	Electronic trading
R	Ring-Kerb
M	Member indicative quote
T	Match trades
X	Exchange

3.2.2.2 Official Bid/Ask Conditions

Code	Description

O	Official
U	Unofficial

3.2.2.3 Trade Conditions

Code	Description
E	Electronic
I	Inter office
K	Kerb 1
L	Kerb 2
M	Kerb 1 - Type D
N	Kerb 2 - Type D
R	Ring 1
S	Ring 2
T	Ring 3
U	Ring 4
V	Ring 1 - Type C
W	Ring 2 - Type C
X	Ring 3 - Type C
Y	Ring 4 - Type C

3.2.3 Close Processing

The close fields are provided on the feed between 17:30 (GMT/BST) and 19:00 (GMT/BST).

3.3 LSE

3.3.1 Symbology

3.3.2 Condition Codes

3.3.2.1 Bid/Ask Conditions

Code	Value
F	Firm best bid and offer price.
M	Only market orders exist on the book.
N	One or both sides of the book empty.
S	At least one Firm bid or offer price on one side of the book and only market orders on the other side of the book.

3.3.2.2 Trade Conditions

The trade condition field is made up of four individual codes:

Trade Type Indicator (padded to two characters):

Code	Value
O	Ordinary Trade. If reporting a transaction that is not covered by any of the trade types listed below.
AI	Automated Input facility. If reporting that a member firm has disabled its automated input facility in response to a request from the Exchange.
AT	An automatic trade generated by the system through automatic execution. This trade type should not be input by participants into the system.
B	Broker to Broker. If reporting a transaction between two member firms where neither firm is registered as a market maker in the security in question and neither is a designated fund manager. This indicator shall also be applied by the broker when buying or selling domestic equity market securities through a broker that is not a member firm.
CT	Contra Trade. Used to publish a contra trade in a previously automatically executed trade through the order book.
K	Block Trade. If reporting a transaction using the block trade facility.
LC	Late Trade Correction. If reporting a correction submitted more than three days after the trade date or where deferred publication is permitted at any time after the trade report was submitted to the Exchange reporting system.
M	Market Maker to Market Maker including through IDB. If reporting a transaction between two market makers registered in the security in question including those executed through an inter dealer broker or a public display system.
N	Non Protected Portfolio. If reporting a non-protected portfolio transaction or a fully disclosed portfolio transaction.

NM	Not to Mark. If reporting a transaction where the Exchange has granted permission for non-publication.
P	Protected Portfolio. If reporting a protected portfolio transaction or, if reporting a trade resulting from a worked principal agreement for a portfolio transaction.
PA	If reporting a protected transaction at the time that protection is applied.
PC	Previous Day Contra. Used when reporting a Contra Trade when the contra date is not the trade date.
PN	Worked Principal Portfolio Notification. If reporting that a Member firm has agreed to take on a worked principal agreement for a portfolio transaction.
R	Riskless Principal transaction at different Price. If reporting a riskless principal transaction with two non members, where the two transactions are executed at different prices or on different terms (this requires two separate trade reports).
RO	Result of Option. If reporting a transaction which resulted from the exercise of an option.
SW	Stock Swap. If reporting transactions comprised in a stock swap or stock switch (one report is required for each line of stock swapped or switched).
T	If reporting a single protected transaction.
UT	Uncrossing Trade. This is used for the single uncrossing trade, detailing the total executed volume and uncrossing price as a result of a SETS auction.
VW	Volume Weighted Average Price. When reporting a transaction that was effected at a price based on a volume weighted average price over a given period.
WN	Worked Principal Notification. If notifying the Exchange that a member firm has entered into a worked principal agreement for a single security.
WT	Worked Principal Trade. If reporting the trade resulting from a worked principal agreement for a single security.
X	Cross at the Same Price. Where the transaction was effected as an agency cross or a riskless principal transaction at the same price and on the same terms (this requires one trade report).

Trade Time Indicator:

Code	**Value**
N	Normal
L	Late
O	Overnight

Bargain Condition Indicator:

Code	**Value**
Y	Bargain conditions apply.
N	No bargain conditions apply.

Converted Price Indicator:

Code	Value
Y	Price has been converted from different traded currency.
N	Reported currency is traded currency.

3.3.2.3 Uncrossing Conditions

Code	Value
I	Indicative – the uncrossing price in the message is indicative of the price at which execution would occur if the book was to immediately uncross.
F	Firm – the uncrossing price in the message refers to the actual uncrossing execution price.
V	Execution is prevented due to insufficient volume.

3.3.2.4 Period Status

Code	Value
A	Auction Call/Match
C	Continuous Trading
H	Halt
I	Indicative
M	MO Extension
O	PM Extension
S	Suspended
X	No action

3.3.3 Close Processing

The close fields are calculated by the UCS/DCS based on the value at the time the current period becomes closed. This is typically around 17:15 (GMT/BST).

4 Latin America

4.1 Bovespa

4.1.1 Symbology

4.1.2 Condition Codes

4.1.2.1 Bid/Ask Conditions

The bid/ask condition field is made up of three individual codes:

Code	Value
Space	Ignore
O	Indication of Opening Price
B	Indication of Best Price

Code	Value
Space	Ignore
G	Frozen
I	Inhibited (Offers forbidden)
R	Reserved for Auction
S	Suspended

Code	Value
Space	Ignore
B	Night Processing Phase
C	Preparatory Phase
E	Promoter Intervention Phase
F	End-Day Consultation Phase
I	Impeded
N	Market Control Intervention Phase
O	Opening Phase
P	Pre-opening/pre-closing Phase
R	After-Market Trading Phase
S	Trading Phase
Z	Interrupted

4.1.3 Close Processing

5 Miscellaneous

5.1 Tenfore

5.1.1 Symbology

5.1.2 Condition Codes

5.1.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 00:00 (EST).