# Morningstar Exchange and Field Codes

Version 4.28

**Contact Support:**
**realtimesupport@morningstar.com**
EMEA (London) +44 203 194 1330
North America (Chicago) +1 312 244 7281
Asia-Pacific (Shenzhen) +86 755 3311 0660

**Morningstar Real-Time Data Business**
1 Oliver's Yard
55-71 City Road
London
EC1Y 1HQ
England

# Contents

# 1 Introduction

## 1.1 Summary of Changes

- New field IDs have been added

## 1.2 Document Conventions

The following conventions are used throughout the document:

| **Document Conventions** | |
|---|---|
| **Convention** | **Description** |
| *italics* | Indicates a document or chapter title. |
| *italics* | Indicates a hyperlink to another section within this document. |

# 2 Morningstar Exchange Codes

| **Morningstar Exchange Codes** | |
|---|---|
| **Code** | **Exchange** |
| 1 | NYSE American |
| 2 | Nasdaq BX |
| 3 | Cboe Options Exchange (Cboe Options) |
| 4 | FINRA TRACE BTDS |
| 5 | Cboe C2 Options Exchange (C2 Options) |
| 6 | Miami International Securities Exchange |
| 7 | Symbols generated by Morningstar |
| 8 | Cboe EDGA U.S. Equities Exchange (EDGA Equities) |
| 9 | Investors Exchange LLC. |
| 10 | OTC Markets |
| 11 | ISE Gemini |
| 12 | Cboe EDGX Exchange |
| 13 | Chicago Stock Exchange |
| 14 | New York Stock Exchange |
| 15 | International Securities Exchange |
| 16 | NYSE Arca |
| 17 | Cboe BZX Exchange |
| 18 | FINRA Alternative Display Facility (ADF) |
| 19 | Nasdaq |
| 20 | Financial Industry Regulatory Authority |
| 21 | Nasdaq Mutual Funds Dissemination Service |
| 22 | Other OTC |
| 23 | Cboe BYX U.S. Equities Exchange (BYX Equities) |
| 24 | Nasdaq PHLX |
| 25 | OTCBB (The OTC Bulletin Board) |
| 26 | National Stock Exchange |
| 27 | MSCI Indices |
| 28 | Morningstar Indices |

| Morningstar Exchange Codes | |
|---|---|
| **Code** | **Exchange** |
| 29 | Nasdaq Global Index Data Service (GIDS) |
| 30 | Dow Jones Indices |
| 31 | Reserved |
| 32 | Reserved |
| 33 | Standard & Poor's Indices |
| 34 | Reserved |
| 35 | System Time |
| 36 | ISE Mercury |
| 37 | Aequitas NEO Exchange |
| 38 | FINRA TRACE SPDS 144A |
| 39 | Cboe Futures Exchange (CFE) |
| 40 | ISO Energy exchanges |
| 41 | NYSE Global Indices Feed |
| 42 | Warsaw Stock Exchange |
| 43 | CSE Other Canadian Listed Securities |
| 44 | TSX Alpha Exchange |
| 45 | Omega ATS |
| 46 | Omega Lynx ATS |
| 47 | Nasdaq CXC |
| 48 | Nasdaq CX2 |
| 49 | Ukrainian Exchange |
| 50 | Bolsa Mexicana de Valores (BMV) |
| 51 | Dubai Mercantile Exchange |
| 52 | Morningstar Funds |
| 53 | Cboe Europe Equities (BXE) |
| 54 | Platts |
| 55 | MIAX PEARL |
| 56 | BM&F BOVESPA |
| 57 | Boerse Stuttgart cats |

| Morningstar Exchange Codes | |
|---|---|
| **Code** | **Exchange** |
| 58 | FINRA TRACE ATDS |
| 59 | Reserved |
| 60 | Reserved |
| 61 | FINRA TRACE SPDS |
| 62 | Prague Stock Exchange |
| 63 | Budapest Stock Exchange |
| 64 | Chicago Board of Trade |
| 65 | Reserved |
| 66 | COMEX |
| 67 | New York Mercantile Exchange |
| 68 | ICE Futures U.S. |
| 69 | Minneapolis Grain Exchange |
| 70 | Reserved |
| 71 | NYSE ARCA Bonds |
| 72 | Shanghai Futures Exchange |
| 73 | Korean Futures Exchange via CME Globex |
| 74 | ICE Futures U.S. |
| 75 | Chicago Mercantile Exchange - E-mini |
| 76 | ICE Futures U.S. |
| 77 | Chicago Mercantile Exchange |
| 78 | Reserved |
| 79 | Reserved |
| 80 | ICE Futures U.S. |
| 81 | Reserved |
| 82 | ICE Futures Europe |
| 83 | ICE Futures Singapore |
| 84 | ICE Futures U.S. |
| 85 | EOD - Middle Eastern Exchanges |
| 86 | EOD - Asian Exchanges |

| Morningstar Exchange Codes | |
|---|---|
| **Code** | **Exchange** |
| 87 | EOD - African Exchanges |
| 88 | EOD - Americas Exchanges |
| 89 | EOD - European Exchanges |
| 90 | EOD - Global Futures Exchanges |
| 91 | EOD - Global Futures Exchanges |
| 92 | Reserved |
| 93 | Reserved |
| 94 | Reserved |
| 95 | Reserved |
| 96 | Reserved |
| 97 | Reserved |
| 98 | Reserved |
| 99 | Reserved |
| 100 | Equiduct |
| 101 | Reserved |
| 102 | FTSE Russell Indexes |
| 103 | TriAct Canada Marketplace |
| 104 | FINRA TRACE BTDS 144A |
| 105 | Reserved |
| 106 | Borsa Istanbul A.S. |
| 107 | Reserved |
| 108 | Taipei Exchange |
| 109 | Cboe BXTR Trade Reporting Services (Cboe BXTR) |
| 110 | Nagoya Stock Exchange |
| 111 | Cboe Market Data Index Service |
| 112 | OPRA Indices |
| 113 | TSX Venture Exchange |
| 114 | India INX |
| 115 | FTSE CUREX |

| Morningstar Exchange Codes | |
|---|---|
| **Code** | **Exchange** |
| 116 | Zhengzhou Commodity Exchange |
| 117 | Reserved |
| 118 | Reserved |
| 119 | Reserved |
| 120 | TMX CBBO |
| 121 | Reserved |
| 122 | Reserved |
| 123 | Reserved |
| 124 | Reserved |
| 125 | US Equity Markets - OTC Composite |
| 126 | US Equity Markets - Composite |
| 127 | Toronto Stock Exchange |
| 128 | Montreal Exchange |
| 129 | ICE Futures Canada |
| 130 | Canadian Securities Exchange |
| 131 | BATS One Summary Feed |
| 132 | Osaka Exchange |
| 133 | Tokyo Stock Exchange |
| 134 | Hong Kong Stock Exchange |
| 135 | Bursa Malaysia |
| 136 | Shanghai Stock Exchange |
| 137 | Shenzhen Stock Exchange |
| 138 | National Stock Exchange of India |
| 139 | Bombay Stock Exchange |
| 140 | Indonesia Stock Exchange |
| 141 | Korea Exchange |
| 142 | Philippine Stock Exchange |
| 143 | Singapore Exchange |
| 144 | Taiwan Stock Exchange |

| Morningstar Exchange Codes | |
|---|---|
| **Code** | **Exchange** |
| 145 | Stock Exchange of Thailand |
| 146 | Australian Stock Exchange - Equities & Equity Options |
| 147 | NZX New Zealand Exchange |
| 148 | Oslo Stock Exchange - Derivatives |
| 149 | Cboe BZX Top |
| 150 | Reserved |
| 151 | London Stock Exchange |
| 152 | London Stock Exchange International |
| 153 | Reserved |
| 154 | Baltic Exchange |
| 155 | London Metal Exchange |
| 156 | ICE Futures Europe, ICE Endex |
| 157 | Reserved |
| 158 | Reserved |
| 159 | Reserved |
| 160 | Euronext Paris - Equities |
| 161 | Euronext Paris - Equities & Index Derivatives |
| 162 | Reserved |
| 163 | EuroTLX |
| 164 | Reserved |
| 165 | Reserved |
| 166 | Reserved |
| 167 | Euronext Paris - Financial Derivatives |
| 168 | Euronext Paris - Commodities |
| 169 | Tokyo Commodities Exchange |
| 170 | Nasdaq OMX Stockholm |
| 171 | Reserved |
| 172 | Nasdaq OMX Copenhagen |
| 173 | Reserved |

| Morningstar Exchange Codes | |
|---|---|
| **Code** | **Exchange** |
| 174 | Oslo Stock Exchange |
| 175 | Reserved |
| 176 | Nasdaq OMX Helsinki |
| 177 | Reserved |
| 178 | Reserved |
| 179 | Reserved |
| 180 | Reserved |
| 181 | Eurex Zurich |
| 182 | SIX Swiss Exchange |
| 183 | Reserved |
| 184 | Reserved |
| 185 | SIX Swiss Exchange - Blue Chip Segment |
| 186 | MEFF Renta Fija - Fixed Income Derivatives |
| 187 | Reserved |
| 188 | Reserved |
| 189 | Reserved |
| 190 | Irish Stock Exchange |
| 191 | Reserved |
| 192 | MEFF Renta Variable - Equities and Index Derivatives |
| 193 | Johannesburg Stock Exchange |
| 194 | Wiener Bourse |
| 195 | Euronext Lisbon - Equities |
| 196 | Euronext Lisbon - Derivatives |
| 197 | Reserved |
| 198 | Bolsa Y Mercados Espanoles - Indices |
| 199 | Bolsa Y Mercados Espanoles |
| 200 | Boerse Frankfurt |
| 201 | Eurex Exchange, European Energy Exchange |
| 202 | Euronext Amsterdam - Equities |

| Morningstar Exchange Codes | |
|---|---|
| **Code** | **Exchange** |
| 203 | Euronext Amsterdam - Equities & Index Derivatives |
| 204 | Reserved |
| 205 | Euronext Amsterdam - Commodities |
| 206 | Athens Exchange - Derivatives |
| 207 | Euronext Brussels - Equities |
| 208 | Euronext BondMatch |
| 209 | Euronext Brussels - Derivatives |
| 210 | Reserved |
| 211 | Euronext Indices |
| 212 | Athens Exchange - Equities |
| 213 | Deutsche Boerse Xetra |
| 214 | Boerse Muenchen |
| 215 | Boerse Stuttgart |
| 216 | Boerse Berlin |
| 217 | Tradegate |
| 218 | Boerse Düsseldorf |
| 219 | Boerse Hamburg |
| 220 | Boerse Hannover |
| 221 | STOXX Indices |
| 222 | Malta Stock Exchange |
| 223 | Borsa Italiana |
| 224 | Reserved |
| 225 | Cboe Europe Equities (CXE) |
| 226 | Turquoise |
| 227 | Tokyo Financial Exchange |
| 228 | Bucharest Stock Exchange |
| 229 | Balkan Exchanges |
| 230 | Moscow Exchange - RTS |
| 231 | Moscow Exchange - MICEX |

| **Morningstar Exchange Codes** | |
|---|---|
| **Code** | **Exchange** |
| 232 | Luxembourg Stock Exchange |
| 233 | Santiago Stock Exchange |
| 234 | Singapore Exchange - Derivatives |
| 235 | Australian Stock Exchange - Australian Derivatives |
| 236 | Australian Stock Exchange - New Zealand Derivatives |
| 237 | Mercado de Valores de Buenos Aires |
| 238 | Reserved |
| 239 | Cyprus Stock Exchange |
| 240 | FX |
| 241 | OTC Contributed Data - Precious Metals |
| 242 | OTC Contributed Data - Money Markets |
| 243 | Tullett Prebon |
| 244 | NEX Group |
| 245 | OTC Contributed Data - FX LITE |
| 246 | Reserved |
| 247 | OTC Contributed Data - FX ABBA |
| 248 | Reserved |
| 249 | Reserved |
| 250 | Reserved |

# 3 End-of-Day (EOD) Exchanges

## 3.1 40 – ISO

| **40 – ISO** | | | |
|---|---|---|---|
| **Exchange Name** | **Exchange Code** | **S676 (MIC)** | **Morningstar Symbol Prefix** |
| California ISO | 485 | CAISO | CA |
| Electric Reliability Council of Texas | 484 | ERCOT | ET |
| Energy Information Administration | 488 | NGSR | EA |
| IESO Ontario | 487 | IESO | OT |
| Midwest ISO | 482 | MISO | MW |
| New England ISO | 480 | NEWE | NE |
| New York ISO | 481 | NEWY | NY |
| PJM ISO | 483 | PJM | PJ |
| Polish Power Exchange | 490 | PLPX | PL |
| Southwest Power Pool | 486 | SPP | SP |

## 3.2 85 - Middle Eastern Exchanges

| **85 – Middle Eastern Exchanges** | | | |
|---|---|---|---|
| **Country** | **Exchange Name** | **Morningstar Symbol Prefix** | **Snapshot Service Exchange Code** |
| Algeria | Algiers Stock Exchange | AL | 288 |
| Bahrain | Bahrain Stock Exchange | BH | 289 |
| Egypt | Egyptian Stock Exchange | EG | 290 |
| Egypt | Nile Stock Exchange | EN | 305 |
| Iran | Tehran stock exchange | IR | 291 |
| Iraq | Iraq Stock Exchange | IQ | 303 |
| Israel | Tel-Aviv Stock Exchange | IS | 292 |
| Jordan | Amman Stock Exchange | JD | 293 |
| Kuwait | Kuwait Stock Exchange | KU | 294 |
| Lebanon | Beirut Stock Exchange | LE | 295 |

| 85 – Middle Eastern Exchanges | | | |
|---|---|---|---|
| **Country** | **Exchange Name** | **Morningstar Symbol Prefix** | **Snapshot Service Exchange Code** |
| Oman | Muscat Stock Exchange | OM | 296 |
| Palestine | Palestine Exchange | PS | 297 |
| Qatar | Qatar Exchange | QA | 298 |
| Saudi Arabia | Saudi Stock Exchange | SA | 299 |
| Syria | Damascus Stock Exchange | SY | 304 |
| United Arab Emirates | Nasdaq Dubai | AE | 300 |
| United Arab Emirates | Dubai Financial Market | AC | 302 |
| United Arab Emirates | Abu Dhabi Securities Exchange | AB | 301 |

## 3.3 86 - Asian Exchanges

| 86 – Asian Exchanges | | | |
|---|---|---|---|
| **Country** | **Exchange Name** | **Morningstar Symbol Prefix** | **Snapshot Service Exchange Code** |
| Australia | National Stock Exchange of Australia | AN | 340 |
| Bangladesh | Dhaka Stock Exchange | BN | 320 |
| Bangladesh | Chittagong Stock Exchange | BD | 331 |
| Cambodia | Cambodian Securities Exchange | KH | 343 |
| Fiji | South Pacific Stock Exchange | FJ | 330 |
| Indonesia | Indonesia Stock Exchange | ID | 319 |
| Laos | Lao Securities Exchange | LA | 337 |
| Maldives | Maldives Stock Exchange | MV | 338 |
| Mauritius | Stock Exchange of Mauritius | MU | 323 |
| Mongolia | Mongolian Stock Exchange | MN | 339 |
| Nepal | Nepal Stock Exchange | NP | 324 |
| Pakistan | Karachi Stock Exchange | PK | 325 |
| Sri Lanka | Colombo Stock Exchange | LK | 326 |
| Taiwan | Taipei Exchange | TW | 327 |
| Uzbekistan | Republic Stock Exchange Tashkent | UZ | 346 |

| **86 – Asian Exchanges** | | | |
|---|---|---|---|
| **Country** | **Exchange Name** | **Morningstar Symbol Prefix** | **Snapshot Service Exchange Code** |
| Vietnam | Hanoi Stock Exchange | VN | 328 |
| Vietnam | Ho Chi Minh Exchange | VA | 329 |

## 3.4 87 - African Exchanges

| **87 – African Exchanges** | | | |
|---|---|---|---|
| **Country** | **Exchange Name** | **Morningstar Symbol Prefix** | **Snapshot Service Exchange Code** |
| Botswana | Botswana Stock Exchange | FI | 352 |
| Cameroon | Douala Stock Exchange | CM | 353 |
| Cape Verde | Cape Verde Stock Exchange | CV | 354 |
| Ghana | Ghana Stock Exchange | GH | 355 |
| Ivory Coast | Bourse Regionale des Valeurs Mobilieres | IC | 356 |
| Kenya | Nairobi Stock Exchange | KE | 369 |
| Malawi | Malawi Stock Exchange | MW | 357 |
| Morocco | Casablanca Stock Exchange | MO | 358 |
| Mozambique | Bolsa de Valores Mozambique | MZ | 370 |
| Namibia | Namibian Stock Exchange | NA | 359 |
| Nigeria | Nigerian Stock Exchange | NI | 360 |
| Rwanda | Rwanda OTC Market | RW | 361 |
| Seychelles | Seychelles Securities Exchange | SC | 371 |
| Swaziland | Swaziland Stock Exchange | SZ | 363 |
| Tanzania | Dar es Salaam Stock Exchange | TZ | 364 |
| Tunisia | Bourse de Tunis (was Tunis Stock Exchange) | TN | 365 |
| Uganda | Uganda Securities Exchange | UG | 366 |
| Zambia | Lusaka Stock Exchange | ZM | 367 |
| Zimbabwe | Zimbabwe Stock Exchange | ZW | 368 |

## 3.5 88 – Americas Exchanges

| 88 – Americas Exchanges | | | |
|---|---|---|---|
| **Country** | **Exchange Name** | **Morningstar Symbol Prefix** | **Snapshot Service Exchange Code** |
| Bahamas | Bahamas International Securities Exchange | BA | 384 |
| Barbados | Barbados Stock Exchange | BR | 385 |
| Bermuda | Bermuda Stock Exchange Ltd | BM | 386 |
| Cayman Islands | Cayman Islands Stock Exchange | CI | 388 |
| Chile | La Bolsa Electronica de Chile | CH | 389 |
| Colombia | Bolsa de Valores de Colombia | CO | 390 |
| Costa Rica | Bolsa Nacional de Valores, S.A. | CR | 391 |
| Dominican Republic | Bolsa de Valores de la Republica Dominicana S.A. | DO | 408 |
| Ecuador | Guayaquil Stock Exchange | EC | 392 |
| Ecuador | Quito Stock Exchange | ED | 393 |
| El Salvador | El Salvador Stock Exchange | EL | 394 |
| Guyana | The Guyana Association of Securities Companies & Intermediatries | GY | 406 |
| Panama | Bolsa de Valores de Panama, S.A. | PA | 397 |
| Paraguay | Bolsa de Valores y Productos de Asuncion | PY | 399 |
| Peru | Bolsa de Valores de Lima | PE | 398 |
| St Kitts & Nevis | Eastern Caribbean Securities Exchange | KN | 403 |
| Trinidad and Tobago | Trinidad and Tobago Stock Exchange | TT | 400 |
| Uruguay | Bolsa de Valores de Montevideo | UY | 401 |
| Venezuela | Bolsa de Valores de Caracas | VE | 402 |

## 3.6 89 - European Exchanges

| 89 - European Exchanges | | | |
|---|---|---|---|
| **Country** | **Exchange Name** | **Morningstar Symbol Prefix** | **Snapshot Service Exchange Code** |
| Armenia | Nasdaq OMX Armenia | AM | 443 |
| Azerbaijan | Baku Stock Exchange | AZ | 444 |
| Bulgaria | Bulgarian Stock Exchange | BG | 416 |
| Channel Islands | Channel Islands Stock Exchange | CH | 436 |
| EC | EC Inflation Indices | EC | 412 |
| Estonia | Nasdaq OMX Tallinn | ES | 418 |
| Fixings | OTC Contributed Data - Fixings | LB | 447 |
| Kazakhstan | Kazakhstan Stock Exchange | KZ | 420 |
| Latvia | Nasdaq OMX Riga | LA | 422 |
| Lithuania | Nasdaq OMX Vilnius | LI | 423 |
| Norway | Norwegian Securities Dealers Association | NO | 446 |
| Russia | Georgian Stock Exchange | GE | 438 |
| Slovakia | Bratislava Stock Exchange | SK | 427 |
| Slovenia | Ljubljana Stock Exchange | LJ | 435 |
| Spain | Sistema Espanol | XN | 441 |
| Spain | Aiaf Mercado de Renta Fija | XD | 445 |
| Turkey | Istanbul Stock Exchange | TR | 432 |
| Ukraine | PFTS Ukraine Exchange | UA | 433 |

## 3.7 90 – EOD Futures Exchanges

| **90 – EOD Futures Exchanges** | | | |
|---|---|---|---|
| **Exchange Name** | **Exchange Code** | **S676 (MIC)** | **Morningstar Symbol Prefix** |
| Agricultural Futures Exchange of Thailand | 473 | AFET | TH |
| Bursa Berjanka Jakarta | 476 | XBBJ | ID |
| Dalian Commodity Exchange | 462 | XDCE | DC |
| Iran Mercantile Exchange | 475 | IMEX | IR |
| Mercado a Termino de Buenos Aires | 464 | XMTB | MA |
| National Commodity & Derivatives Exchange | 465 | XNCD | NC |
| Rosario Futures Exchange | 466 | ROFX | RO |
| SIBEX – Sibiu Stock Exchange | 478 | BMFM | RS |
| South African Futures Exchange | 469 | XSAF | SA |

## 3.8 91 – EOD Futures Exchanges

| **91 – EOD Futures Exchanges** | | | |
|---|---|---|---|
| **Exchange Name** | **Exchange Code** | **S676 (MIC)** | **Morningstar Symbol Prefix** |
| Multi Commodity Exchange | 494 | XIMC | IN |
| Nordic Growth Market | 495 | XNDX | ND |
| Taiwan Futures Exchange | 491 | XTAF | TW |
| Thailand Futures Exchange | 492 | TFEX | TH |
| Tokyo Commodities Exchange | 496 | XTKT | TK |
| Turkish Derivatives Exchange | 493 | XTUR | TR |

## 3.9 229 – Balkan Exchanges

| 229 – Balkan Exchanges | | | |
|---|---|---|---|
| **Exchange Name** | **Exchange Code** | **S676 (MIC)** | **Morningstar Symbol Prefix** |
| Banja Luka Stock Exchange | 448 | BLSE | BL |
| Belgrade Stock Exchange | 449 | BSE | BG |
| Macedonia Stock Exchange | 452 | MSE | SK |
| Zagreb Stock Exchange | 454 | XZAG | ZG |

## 3.10 EOD Exchanges – Listed in Numerical Order

| EOD Exchanges – Listed in Numerical Order | | |
|---|---|---|
| **Exchange** | **Base Exchange** | **Exchange Name** |
| 288 | 85 | Algiers Stock Exchange |
| 289 | 85 | Bahrain Stock Exchange |
| 290 | 85 | Egyptian Stock Exchange |
| 291 | 85 | Tehran stock exchange |
| 292 | 85 | Tel-Aviv Stock Exchange |
| 293 | 85 | Amman Stock Exchange |
| 294 | 85 | Kuwait Stock Exchange |
| 295 | 85 | Beirut Stock Exchange |
| 296 | 85 | Muscat Stock Exchange |
| 297 | 85 | Palestine Exchange |
| 298 | 85 | Qatar Exchange |
| 299 | 85 | Saudi Stock Exchange |
| 300 | 85 | Nasdaq Dubai |
| 301 | 85 | Abu Dhabi Securities Exchange |
| 302 | 85 | Dubai Financial Market |
| 303 | 85 | Iraq Stock Exchange |
| 304 | 85 | Damascus Stock Exchange |
| 305 | 85 | Nile Stock Exchange |

| EOD Exchanges – Listed in Numerical Order | | |
|---|---|---|
| **Exchange** | **Base Exchange** | **Exchange Name** |
| 319 | 86 | Indonesia Stock Exchange |
| 320 | 86 | Dhaka Stock Exchange |
| 323 | 86 | Stock Exchange of Mauritius |
| 324 | 86 | Nepal Stock Exchange |
| 325 | 86 | Karachi Stock Exchange |
| 326 | 86 | Colombo Stock Exchange |
| 327 | 86 | Taipei Exchange |
| 328 | 86 | Hanoi Stock Exchange |
| 329 | 86 | Ho Chi Minh Exchange |
| 330 | 86 | South Pacific Stock Exchange |
| 331 | 86 | Chittagong Stock Exchange |
| 337 | 86 | Lao Securities Exchange |
| 338 | 86 | Maldives Stock Exchange |
| 339 | 86 | Mongolian Stock Exchange |
| 340 | 86 | National Stock Exchange of Australia |
| 343 | 86 | Cambodian Securities Exchange |
| 346 | 86 | Republic Stock Exchange Tashkent |
| 352 | 87 | Botswana Stock Exchange |
| 353 | 87 | Douala Stock Exchange |
| 354 | 87 | Cape Verde Stock Exchange |
| 355 | 87 | Ghana Stock Exchange |
| 356 | 87 | Bourse Regionale des Valeurs Mobilieres |
| 357 | 87 | Malawi Stock Exchange |
| 358 | 87 | Casablanca Stock Exchange |
| 359 | 87 | Namibian Stock Exchange |
| 360 | 87 | Nigerian Stock Exchange |
| 361 | 87 | Rwanda OTC Market |
| 363 | 87 | Swaziland Stock Exchange |
| 364 | 87 | Dar es Salaam Stock Exchange |

| EOD Exchanges – Listed in Numerical Order | | |
|---|---|---|
| **Exchange** | **Base Exchange** | **Exchange Name** |
| 365 | 87 | Bourse de Tunis (was Tunis Stock Exchange) |
| 366 | 87 | Uganda Securities Exchange |
| 367 | 87 | Lusaka Stock Exchange |
| 368 | 87 | Zimbabwe Stock Exchange |
| 369 | 87 | Nairobi Stock Exchange |
| 370 | 87 | Bolsa de Valores Mozambique |
| 371 | 87 | Seychelles Securities Exchange |
| 384 | 88 | Bahamas International Securities Exchange |
| 385 | 88 | Barbados Stock Exchange |
| 386 | 88 | Bermuda Stock Exchange Ltd |
| 388 | 88 | Cayman Islands Stock Exchange |
| 389 | 88 | La Bolsa Electronica de Chile |
| 390 | 88 | Bolsa de Valores de Colombia |
| 391 | 88 | Bolsa Nacional de Valores, S.A. |
| 392 | 88 | Guayaquil Stock Exchange |
| 393 | 88 | Quito Stock Exchange |
| 394 | 88 | El Salvador Stock Exchange |
| 397 | 88 | Bolsa de Valores de Panama, S.A. |
| 398 | 88 | Bolsa de Valores de Lima |
| 399 | 88 | Bolsa de Valores y Productos de Asuncion |
| 400 | 88 | Trinidad and Tobago Stock Exchange |
| 401 | 88 | Bolsa de Valores de Montevideo |
| 402 | 88 | Bolsa de Valores de Caracas |
| 403 | 88 | Eastern Caribbean Securities Exchange |
| 406 | 88 | The Guyana Association of Securities Companies & Intermediatries |
| 408 | 88 | Bolsa de Valores de la Republica Dominicana S.A. |
| 412 | 89 | EC Inflation Indices |
| 416 | 89 | Bulgarian Stock Exchange |
| 418 | 89 | Nasdaq OMX Tallinn |

| **EOD Exchanges – Listed in Numerical Order** | | |
|---|---|---|
| **Exchange** | **Base Exchange** | **Exchange Name** |
| 420 | 89 | Kazakhstan Stock Exchange |
| 422 | 89 | Nasdaq OMX Riga |
| 423 | 89 | Nasdaq OMX Vilnius |
| 427 | 89 | Bratislava Stock Exchange |
| 432 | 89 | Istanbul Stock Exchange |
| 433 | 89 | PFTS Ukraine Exchange |
| 435 | 89 | Ljubljana Stock Exchange |
| 436 | 89 | Channel Islands Stock Exchange |
| 438 | 89 | Georgian Stock Exchange |
| 441 | 89 | Sistema Espanol |
| 443 | 89 | Nasdaq OMX Armenia |
| 444 | 89 | Baku Stock Exchange |
| 445 | 89 | Aiaf Mercado de Renta Fija |
| 446 | 89 | Norwegian Securities Dealers Association |
| 447 | 89 | OTC Contributed Data - Fixings |
| 448 | 229 | Banja Luka Stock Exchange |
| 449 | 229 | Belgrade Stock Exchange |
| 452 | 229 | Macedonia Stock Exchange |
| 454 | 229 | Zagreb Stock Exchange |
| 462 | 90 | Dalian Commodity Exchange |
| 464 | 90 | Mercado a Termino de Buenos Aires |
| 465 | 90 | National Commodity & Derivatives Exchange |
| 466 | 90 | Rosario Futures Exchange |
| 469 | 90 | South African Futures Exchange |
| 473 | 90 | Agricultural Futures Exchange of Thailand |
| 475 | 90 | Iran Mercantile Exchange |
| 476 | 90 | Bursa Berjanka Jakarta |
| 478 | 90 | SIBEX – Sibiu Stock Exchange |
| 480 | 40 | New England ISO |

| EOD Exchanges – Listed in Numerical Order | | |
|---|---|---|
| **Exchange** | **Base Exchange** | **Exchange Name** |
| 481 | 40 | New York ISO |
| 482 | 40 | Midwest ISO |
| 483 | 40 | PJM ISO |
| 484 | 40 | Electric Reliability Council of Texas |
| 485 | 40 | California ISO |
| 486 | 40 | Southwest Power Pool |
| 487 | 40 | IESO Ontario |
| 488 | 40 | Energy Information Administration |
| 490 | 40 | Polish Power Exchange |
| 491 | 91 | Taiwan Futures Exchange |
| 492 | 91 | Thailand Futures Exchange |
| 493 | 91 | Turkish Derivatives Exchange |
| 494 | 91 | Multi Commodity Exchange |
| 495 | 91 | Nordic Growth Market |
| 496 | 91 | Tokyo Commodities Exchange |

# 4 Morningstar Security Types

| Morningstar Security Types | |
|---|---|
| **Value** | **Description** |
| 0 | Not used. Clients should ignore. |
| 1 | Stocks (and some legacy warrants) |
| 2 | Stock and index options |
| 3 | Futures |
| 4 | Future options |
| 5 | Spots |
| 6 | Not used. Clients should ignore. |
| 7 | Corporate bonds |
| 8 | Mutual funds / ETFs |
| 9 | Government bonds |
| 10 | Indices |
| 11 | Municipal bonds |
| 12 | Not used. Clients should ignore. |
| 13 | Strategies and spreads |
| 13 | Spread instruments * |
| 14 | Statistic symbols |
| 15 | Monetary funds |
| 16 | Unspecified bonds |
| 17 | Unspecified funds |
| 17 | Certificates |
| 18 | Miscellaneous securities * |
| 18 | Warrants |
| 19 | Money market symbols |
| 20 | Forex symbols |

* For historical reasons, some spreads are sent with security type ‘3’, certificates with security type 1 and some warrants with security type ‘1’. All new exchanges have them on the correct security types.

# 5 Morningstar Field ID Codes

## 5.1 Dynamic (D) Field ID Codes

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D0 | Symbol name – Not used for Snapshot or Tick Data – please see H fields |
| D1 | Time in minutes of the day (0..1440) – Not used for Snapshot or Tick Data – please see fields 768 onwards |
| D2 | Last price |
| D3 | Last volume |
| D4 | Bid price |
| D5 | Bid size |
| D6 | Ask price |
| D7 | Ask size |
| D8 | Bid market |
| D9 | Best bid time in minutes of the day. Not used for Snapshot or Tick Data. See fields 768 onwards. |
| D10 | Best bid price |
| D11 | Best bid size |
| D12 | Ask market |
| D13 | Best ask time in minutes of the day. Not used for Snapshot or Tick Data. See fields 768 onwards. |
| D14 | Best ask price |
| D15 | Best ask size |
| D16 | Cumulative volume |
| D17 | Open price |
| D18 | High price |
| D19 | Low price |
| D20 | Yesterday's close price. For equities, today's close will be in the last field. |
| D21 | Open interest |
| D22 | System time – day – Not used for Snapshot or Tick Data – please see H fields |
| D23 | System time – month – Not used for Snapshot or Tick Data – please see H fields |
| D24 | System time – year – Not used for Snapshot or Tick Data – please see H fields |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D25 | System time – hour – Not used for Snapshot or Tick Data – please see H fields |
| D26 | System time – minute – Not used for Snapshot or Tick Data – please see H fields |
| D27 | System time – second – Not used for Snapshot or Tick Data – please see H fields |
| D28 | TIC error code |
| D29 | TIC error text |
| D30 | # of trades since market opening |
| D31 | German Spot price (Kassakurs) |
| D32 | Previous day's volume |
| D33 | Estimated volume (= cumulative volume for futures) |
| D34 | Settlement price |
| D35 | Previous day's settlement |
| D36 | Opening range 1 |
| D37 | Opening range 2 |
| D38 | Closing range 1 |
| D39 | Closing range 2 |
| D40 | Special range 1 |
| D41 | Special range 2 |
| D42 | Limit high |
| D43 | Limit low |
| D44 | LME cash/forward month |
| D45 | LME spread month |
| D46 | LME price qualifier |
| D47 | LME dealer |
| D48 | Microseconds since midnight, original value where provided by the exchange |
| D49 | Not used |
| D50 | Not used |
| D51 | Nanoseconds since midnight, original value provided by the exchange |
| D52 | Ask qualifier (for IBIS(213): broker, for FFM(200): qualifier) |
| D53 | German Spot price (Kassakurs) |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D54 | Internal use only (TF Field Code) |
| D55 | Internal use only |
| D56 | Internal use only |
| D57 | LSE mid price |
| D58 | Composite high price |
| D59 | Composite low price |
| D76 | LME cash/forward day |
| D77 | LME cash/forward year |
| D78 | LME spread month day |
| D79 | LME spread month year |
| D80 | LME price value |
| D81 | LME bate code |
| D82 | LME contango (to indicate neg. prices) |
| D83 | LME volume |
| D84 | Multiplicator for the following values |
| D85 | Value |
| D86 | Autoquote bid |
| D87 | Autoquote ask |
| D88 | Bank name |
| D89 | City |
| D90 | Forex bid |
| D91 | Forex ask |
| D92 | Quote qualifier (London am, pm, ...) |
| D93 | Footnote |
| D94 | Average maturity |
| D95 | 7 days yield |
| D96 | Effective 7 days yield |
| D97 | Asset |
| D98 | Net asset value |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D99 | Offer |
| D100 | Capital gain |
| D101 | Dividend |
| D102 | Split dividend |
| D103 | NAV net change |
| D104 | Previous days NAV |
| D105 | Beginning NAV |
| D106 | Closing NAV |
| D107 | Recalculate net change fields () |
| D108 | Bit flag to updated last/high/low/open/vol/composite |
| D109 | Best bid/ask values packet in a binary data block |
| D110 | Chart update packet in a binary data block |
| D111 | Open indicator flag |
| D112 | High indicator flag |
| D113 | Low indicator flag |
| D114 | Bid indicator flag |
| D115 | Ask indicator flag |
| D116 | Sub market |
| D117 | Chart tick resolution in minutes |
| D128 | Indicative bid (normally used for NYSE/LIFFE/EURONEXT) |
| D129 | Indicative bid size (normally used for NYSE/LIFFE/EURONEXT) |
| D130 | Indicative bid member (normally used for NYSE/LIFFE/EURONEXT) |
| D131 | Indicative ask (normally used for NYSE/LIFFE/EURONEXT) |
| D132 | Indicative ask size (normally used for NYSE/LIFFE/EURONEXT) |
| D133 | Indicative ask member (normally used for NYSE/LIFFE/EURONEXT) |
| D134 | Limbo bid |
| D135 | Limbo bid size |
| D136 | Limbo ask |
| D137 | Limbo ask size |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D138 | Trade indicator flag |
| D139 | Ex dividend flag |
| D140 | Theoretical price |
| D141 | Wholesale volume/Theoretical Volume |
| D142 | # of wholesale trades |
| D143 | Retail volume |
| D144 | # of retail trades |
| D145 | AEO book bid / implied bid |
| D146 | AEO book bid size / implied bid size |
| D147 | AEO book ask / implied ask |
| D148 | AEO book ask size / implied ask size |
| D149 | Asset bid joint flag |
| D150 | Asset ask joint flag |
| D151 | Close indicator flag |
| D152 | Historical underlining value |
| D153 | Days to expiration |
| D154 | Total # of transactions |
| D155 | Suspended time (time_t value) |
| D156 | Compensation price (== FNO_ASKCOMP) |
| D157 | Contango price (== FNO_ASKREP) |
| D158 | Contango rate |
| D159 | Interest rate (== FNO_RATEINT) |
| D160 | Trade inc.vol |
| D161 | Trade cum.vol |
| D162 | Suspended |
| D163 | Change 1 year |
| D164 | Change (opening level) |
| D165 | Change - settlement |
| D166 | Quoted shares |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D167 | Bid no. 1 |
| D168 | Bid no. 2 |
| D169 | Bid no. 3 |
| D170 | Bid no. 4 |
| D171 | Bid no. 5 |
| D172 | Bid no. 6 |
| D173 | Bid vol. 1 |
| D174 | Bid vol. 2 |
| D175 | Bid vol. 3 |
| D176 | Bid vol. 4 |
| D177 | Bid vol. 5 |
| D178 | Bid vol. 6 |
| D179 | Bid 1 |
| D180 | Bid 2 |
| D181 | Bid 3 |
| D182 | Bid 4 |
| D183 | Bid 5 |
| D184 | Bid 6 |
| D185 | Ask no. 1 |
| D186 | Ask no. 2 |
| D187 | Ask no. 3 |
| D188 | Ask no. 4 |
| D189 | Ask no. 5 |
| D190 | Ask no. 6 |
| D191 | Ask vol. 1 |
| D192 | Ask vol. 2 |
| D193 | Ask vol. 3 |
| D194 | Ask vol. 4 |
| D195 | Ask vol. 5 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D196 | Ask vol. 6 |
| D197 | Ask 1 |
| D198 | Ask 2 |
| D199 | Ask 3 |
| D200 | Ask 4 |
| D201 | Ask 5 |
| D202 | Ask 6 |
| D203 | Origin market |
| D204 | Traded Currency |
| D205 | Block trade time |
| D206 | Block price |
| D207 | Block volume |
| D208 | Fix price |
| D209 | Fix bid |
| D210 | Index value/Total return index value |
| D211 | Fix ask |
| D212 | Fourchette bid |
| D213 | Fourchette ask |
| D214 | Origination market of last trade for composite updates |
| D216 | Official price / Base price for Japan |
| D217 | Reference price (== close for net change calc) |
| D218 | Bid no. 7 |
| D219 | Bid no. 8 |
| D220 | Bid no. 9 |
| D221 | Bid no. 10 |
| D222 | Bid vol. 7 |
| D223 | Bid vol. 8 |
| D224 | Bid vol. 9 |
| D225 | Bid vol. 10 |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D226 | Bid 7 |
| D227 | Bid 8 |
| D228 | Bid 9 |
| D229 | Bid 10 |
| D230 | Ask no. 7 |
| D231 | Ask no. 8 |
| D232 | Ask no. 9 |
| D233 | Ask no. 10 |
| D234 | Ask vol. 7 |
| D235 | Ask vol. 8 |
| D236 | Ask vol. 9 |
| D237 | Ask vol. 10 |
| D238 | Ask 7 |
| D239 | Ask 8 |
| D240 | Ask 9 |
| D241 | Ask 10 |
| D242 | VWAP volume (ulong) |
| D243 | VWAP price (frac) |
| D244 | Overnight flag |
| D245 | Real-time ISIN (independent of Static ISIN Field |
| D246 | LME Daily moving Average Settlement (TAPO) |
| D247 | LME National Average |
| D248 | LME Volatility |
| D249 | Reserved for internal use |
| D250 | Link symbol (mkt,sec,symbol) |
| D251 | New subscription data packet in a binary data block |
| D252 | Subscription for delayed data |
| D253 | Server command packet in a binary data block |
| D254 | File transmission data packet in a binary data block |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D255 | Subscription data packet in a binary data block |
| D256 | Overnight Bid |
| D257 | Overnight Ask |
| D258 | Spot/Next Bid |
| D259 | Spot/Next Ask |
| D260 | Tomorrow/Next Bid |
| D261 | Tomorrow/Next Ask |
| D262 | 1 Week Bid |
| D263 | 1 Week Ask |
| D264 | 2 Weeks Bid |
| D265 | 2 Weeks Ask |
| D266 | 3 Weeks Bid |
| D267 | 3 Weeks Ask |
| D268 | 1 Month Bid |
| D269 | 1 Month Ask |
| D270 | 2 Months Bid |
| D271 | 2 Months Ask |
| D272 | 3 Months Bid |
| D273 | 3 Months Ask |
| D274 | 4 Months Bid |
| D275 | 4 Months Ask |
| D276 | 5 Months Bid |
| D277 | 5 Months Ask |
| D278 | 6 Months Bid |
| D279 | 6 Months Ask |
| D280 | 9 Months Bid |
| D281 | 9 Months Ask |
| D282 | 1 Year Bid |
| D283 | 1 Year Ask |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D284 | 2 Years Bid |
| D285 | 2 Years Ask |
| D286 | 3 Years Bid |
| D287 | 3 Years Ask |
| D288 | 4 Years Bid |
| D289 | 4 Years Ask |
| D290 | 5 Years Bid |
| D291 | 5 Years Ask |
| D292 | 7 Months Bid |
| D293 | 7 Months Ask |
| D294 | 8 Months Bid |
| D295 | 8 Months Ask |
| D296 | 10 Months Bid |
| D297 | 10 Months Ask |
| D298 | 11 Months Bid |
| D299 | 11 Months Ask |
| D300 | 6 Years Bid |
| D301 | 6 Years Ask |
| D302 | 7 Years Bid |
| D303 | 7 Years Ask |
| D304 | 10 Years Bid |
| D305 | 10 Years Ask |
| D306 | London AM Fixing Bid |
| D307 | London AM Fixing Ask |
| D308 | 1 Month Forward Bid |
| D309 | 1 Month Forward Ask |
| D310 | London PM Fixing Bid |
| D311 | London PM Fixing Ask |
| D312 | 2 Month Forward Bid |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D313 | 2 Month Forward Ask |
| D314 | London Close Bid |
| D315 | London Close Ask |
| D316 | 3 Month Forward Bid |
| D317 | 3 Month Forward Ask |
| D318 | London Fixing Bid |
| D319 | London Fixing Ask |
| D320 | 6 Month Forward Bid |
| D321 | 6 Month Forward Ask |
| D322 | London Open Bid |
| D323 | London Open Ask |
| D324 | 1 Year Forward Bid |
| D325 | 1 Year Forward Ask |
| D326 | New York Close Bid |
| D327 | New York Close Ask |
| D328 | 3 Month Forward Fixing Bid |
| D329 | 3 Month Forward Fixing Ask |
| D330 | Sydney Close Bid |
| D331 | Sydney Close Ask |
| D332 | 6 Month Forward Fixing Bid |
| D333 | 6 Month Forward Fixing Ask |
| D334 | Sydney Open Bid |
| D335 | Sydney Open Ask |
| D336 | 1 Year Forward Fixing Bid |
| D337 | 1 Year Forward Fixing Ask |
| D338 | Zurich Close Bid |
| D339 | Zurich Close Ask |
| D340 | Fixing Bid |
| D341 | Fixing Ask |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D342 | Zurich Fixing Bid |
| D343 | Zurich Fixing Ask |
| D344 | Frankfurt Fixing Bid |
| D345 | Frankfurt Fixing Ask |
| D346 | Zurich Metal Pool Bid |
| D347 | Zurich Metal Pool Ask |
| D348 | Hong Kong Close Bid |
| D349 | Hong Kong Close Ask |
| D350 | Ask high |
| D351 | Ask low |
| D352 | Ask close |
| D353 | Mid high |
| D354 | Mid low |
| D355 | Cash tom bid (Indian markets only) |
| D356 | Cash tom ask (Indian markets only) |
| D357 | Cash Spot Bid (Indian Markets only) |
| D358 | Cash Spot Ask (Indian Markets only) |
| D359 | Tom spot bid (Indian Markets only) |
| D360 | Tom spot Ask (Indian Markets only) |
| D361 | Reference rate (Indian Markets only) |
| D362 | Last yield |
| D363 | Bid yield (Indian Markets only) |
| D364 | Ask yield (Indian Markets only) |
| D365 | VWAP yield (Indian Markets only) |
| D366 | Open yield (Indian Markets only) |
| D367 | High yield (Indian Markets only) |
| D368 | Low yield (Indian Markets only) |
| D369 | Close yield (Indian Markets only) |
| D370 | Net change yield (Indian Markets only) |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D371 | Net change % yield (Indian Markets only) |
| D372 | T+1 Session Open (SGX Derivatives) |
| D373 | T+1 Session Open Type (SGX Derivatives) |
| D374 | T+1 Session Traded High (SGX Derivatives) |
| D375 | T+1 Session Traded High Type (SGX Derivatives) |
| D376 | T+1 Session Traded Low (SGX Derivatives) |
| D377 | T+1 Session Traded Low Type (SGX Derivatives) |
| D378 | T+1 Session Close (SGX Derivatives) |
| D379 | T+1 Session Outright Traded Volume (SGX Derivatives) |
| D380 | T+1 Session Volume Weighted Average Price (SGX Derivatives) |
| D381 | Real time volatility (implied) |
| D382 | Real-time strike |
| D383 | Mid Yield |
| D384 | Number of orders at best bid |
| D385 | Number of orders at best ask |
| D386 | Value Not Executed Bid Side (div. by 100) |
| D387 | Value Not Executed Ask Side (div. By 100) |
| D388 | Money Flow Value Executed (div. By 100) |
| D389 | Off Book Money Flow Value (div. By 100) |
| D390 | Buy Percentage |
| D391 | Buy volume (total) |
| D392 | Sell Percentage |
| D393 | Sell Volume (total) |
| D394 | Mid high |
| D395 | Time of mid high (in min of day) |
| D396 | Mid low |
| D397 | Time of mid low (in min of day) |
| D398 | Uncrossing volume |
| D399 | VWAP from all trades |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D400 | VWAP from automatic trades |
| D401 | Add/mod/del flag |
| D402 | 0=bid, 1=ask |
| D403 | Position |
| D404 | Price |
| D405 | Size |
| D406 | # of quotes at given price |
| D407 | Market maker code |
| D408 | Trading period name |
| D409 | Depth entry id, (unique identifier per instrument) |
| D410 | Total volume of all automatic trades |
| D411 | Total volume of all non-automatic trades |
| D412 | Time weighted average spread price |
| D413 | period length of TWAS calculation (in seconds) |
| D414 | Creation timestamp of depth entry (in min of day) |
| D415 | Creation date of order book entry (in Julian format) |
| D416 | Depth code |
| D417 | Close bid |
| D418 | Close ask |
| D419 | Depth end |
| D420 | LSE DOL High |
| D421 | LSE DOL Low |
| D422 | Trading Period information |
| D423 | Calculated Turnover |
| D424 | BSE High Limit |
| D425 | BSE Low Limit |
| D426 | 52 Week High - Please see S695 onwards |
| D427 | 52 Week Low – Please see S695 onwards |
| D428 | Open Interest Change |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D429 | Exchange specific Trade type |
| D430 | Today's Close Price |
| D431 | Today's Close Price Date |
| D432 | Buyer in a trade |
| D433 | Seller in a trade |
| D434 | Stock profit (Logical line funds) |
| D435 | Interim Profit (Logical line funds) |
| D436 | Real estate Profit (Logical line funds) |
| D437 | Turnover |
| D438 | Date of last trade activity (used to provide the date for EOD only data produced from files) |
| D439 | Bit flag to copy news stories to many |
| D440 | Bid no. 11 |
| D441 | Bid no. 12 |
| D442 | Bid no. 13 |
| D443 | Bid no. 14 |
| D444 | Bid no. 15 |
| D445 | Bid no. 16 |
| D446 | Bid no. 17 |
| D447 | Bid no. 18 |
| D448 | Bid no. 19 |
| D449 | Bid no. 20 |
| D450 | Bid vol. 11 |
| D451 | Bid vol. 12 |
| D452 | Bid vol. 13 |
| D453 | Bid vol. 14 |
| D454 | Bid vol. 15 |
| D455 | Bid vol. 16 |
| D456 | Bid vol. 17 |
| D457 | Bid vol. 18 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D458 | Bid vol. 19 |
| D459 | Bid vol. 20 |
| D460 | Bid 11 |
| D461 | Bid 12 |
| D462 | Bid 13 |
| D463 | Bid 14 |
| D464 | Bid 15 |
| D465 | Bid 16 |
| D466 | Bid 17 |
| D467 | Bid 18 |
| D468 | Bid 19 |
| D469 | Bid 20 |
| D470 | Ask no. 11 |
| D471 | Ask no. 12 |
| D472 | Ask no. 13 |
| D473 | Ask no. 14 |
| D474 | Ask no. 15 |
| D475 | Ask no. 16 |
| D476 | Ask no. 17 |
| D477 | Ask no. 18 |
| D478 | Ask no. 19 |
| D479 | Ask no. 20 |
| D480 | Ask vol. 11 |
| D481 | Ask vol. 12 |
| D482 | Ask vol. 13 |
| D483 | Ask vol. 14 |
| D484 | Ask vol. 15 |
| D485 | Ask vol. 16 |
| D486 | Ask vol. 17 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D487 | Ask vol. 18 |
| D488 | Ask vol. 19 |
| D489 | Ask vol. 20 |
| D490 | Ask 11 |
| D491 | Ask 12 |
| D492 | Ask 13 |
| D493 | Ask 14 |
| D494 | Ask 15 |
| D495 | Ask 16 |
| D496 | Ask 17 |
| D497 | Ask 18 |
| D498 | Ask 19 |
| D499 | Ask 20 |
| D500 | Normalised volatility |
| D501 | General Purpose price flag (in addition to trade indicator) |
| D502 | Original trade time from the source in milliseconds since midnight |
| D503 | Off exchange T volume |
| D504 | Off Exchange T+1 volume |
| D505 | Bid/Ask Spread |
| D506 | General purpose instrument status flag |
| D507 | Indicative Final Settlement price |
| D508 | Order entry rejection field |
| D509 | Instrument state TCS |
| D510 | Halt date |
| D511 | Halt time |
| D800 | LME PDF report - stock quantity 1 month |
| D801 | LME PDF report - stock quantity 2 month |
| D802 | LME PDF report - stock quantity 3 month |
| D803 | LME PDF report - stock quantity 4 month |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D804 | LME PDF report - stock quantity 5 month |
| D805 | LME PDF report - stock quantity 6 month |
| D806 | LME PDF report - stock quantity 7 month |
| D807 | LME PDF report - stock quantity 8 month |
| D808 | LME PDF report - stock quantity 9 month |
| D809 | LME PDF report - stock quantity 10 month |
| D810 | LME PDF report - stock quantity 11 month |
| D811 | LME PDF report - stock quantity 12 month |
| D812 | LME PDF report - stock quantity 13 month |
| D813 | LME PDF report - stock quantity 14 month |
| D814 | LME PDF report - stock quantity 15 month |
| D815 | LME PDF report - stock quantity 16 month |
| D816 | LME PDF report - stock quantity 17 month |
| D817 | LME PDF report - stock quantity 18 month |
| D818 | LME PDF report - stock quantity 19 month |
| D819 | LME PDF report - stock quantity 20 month |
| D820 | LME PDF report - stock quantity 21 month |
| D821 | LME PDF report - stock quantity 22 month |
| D822 | LME PDF report - stock quantity 23 month |
| D823 | LME PDF report - stock quantity 24 month |
| D824 | LME PDF report - stock quantity 25 month |
| D825 | LME PDF report - stock quantity 26 month |
| D826 | LME PDF report - stock quantity 27 month |
| D827 | LME PDF report - stock quantity 28 month |
| D828 | LME PDF report - stock quantity 29 month |
| D829 | LME PDF report - stock quantity 30 month |
| D830 | LME PDF report - stock quantity 31 month |
| D831 | LME PDF report - stock quantity 32 month |
| D832 | LME PDF report - stock quantity 33 month |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D833 | LME PDF report - stock quantity 34 month |
| D834 | LME PDF report - stock quantity 35 month |
| D835 | LME PDF report - stock quantity 36 month |
| D836 | LME PDF report - stock quantity 37 month |
| D837 | LME PDF report - stock quantity 38 month |
| D838 | LME PDF report - stock quantity 39 month |
| D839 | LME PDF report - stock quantity 40 month |
| D840 | LME PDF report - stock quantity 41 month |
| D841 | LME PDF report - stock quantity 42 month |
| D842 | LME PDF report - stock quantity 43 month |
| D843 | LME PDF report - stock quantity 44 month |
| D844 | LME PDF report - stock quantity 45 month |
| D845 | LME PDF report - stock quantity 46 month |
| D846 | LME PDF report - stock quantity 47 month |
| D847 | LME PDF report - stock quantity 48 month |
| D848 | LME CVS Report – Delta Space |
| D849 | Additional text for Bid 1 |
| D850 | Additional text for Bid 2 |
| D851 | Additional text for Bid 3 |
| D852 | Additional text for Bid 4 |
| D853 | Additional text for Bid 5 |
| D854 | Additional text for Bid 6 |
| D855 | Additional text for Bid 7 |
| D856 | Additional text for Bid 8 |
| D857 | Additional text for Bid 9 |
| D858 | Additional text for Bid 10 |
| D859 | Additional text for Bid 11 |
| D860 | Additional text for Bid 12 |
| D861 | Additional text for Bid 13 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D862 | Additional text for Bid 14 |
| D863 | Additional text for Bid 15 |
| D864 | Additional text for Bid 16 |
| D865 | Additional text for Bid 17 |
| D866 | Additional text for Bid 18 |
| D867 | Additional text for Bid 19 |
| D868 | Additional text for Bid 20 |
| D869 | Additional text for Ask 1 |
| D870 | Additional text for Ask 2 |
| D871 | Additional text for Ask 3 |
| D872 | Additional text for Ask 4 |
| D873 | Additional text for Ask 5 |
| D875 | Additional text for Ask 6 |
| D876 | Additional text for Ask 7 |
| D877 | Additional text for Ask 8 |
| D878 | Additional text for Ask 9 |
| D879 | Additional text for Ask 10 |
| D880 | Additional text for Ask 12 |
| D881 | Additional text for Ask 13 |
| D882 | Additional text for Ask 14 |
| D883 | Additional text for Ask 15 |
| D884 | Additional text for Ask 16 |
| D885 | Additional text for Ask 17 |
| D886 | Additional text for Ask 18 |
| D887 | Additional text for Ask 19 |
| D888 | Additional text for Ask 20 |
| D889 | Implied Book - add/mod/del flag |
| D890 | Implied Book - 0=bid, 1=ask |
| D891 | Implied Book – Position |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D892 | Implied Book – Price |
| D893 | Implied Book – Size |
| D894 | Implied Book - # of quotes at given price |
| D895 | Implied Book - market maker code |
| D896 | Implied Book - order book type |
| D897 | Implied Book - depth entry id (unique per symbol and side) |
| D898 | Implied Book - creation timestamp of depth entry (millisecs since midnight) |
| D899 | Implied Book - creation date of depth entry (julian format) |
| D900 | Implied Book - original order code |
| D909 | MSTATS % Up |
| D910 | MSTATS % Down |
| D911 | MSTATS % Unchanged |
| D912 | MSTATS Net Volume Up |
| D913 | MSTATS Net Volume Down |
| D914 | MSTATS Net Volume Unchanged |
| D915 | MSTATS Net Value Up |
| D916 | MSTATS Net Value Down |
| D917 | MSTATS Net Value Unchanged |
| D918 | MSTATS Tick Volume Up |
| D919 | MSTATS Tick Volume down |
| D920 | MSTATS Tick Volume Unchanged |
| D921 | MSTATS Tick Value Up |
| D922 | MSTATS Tick Value Down |
| D923 | MSTATS Tick Value Unchanged |
| D924 | MSTATS Ticks up |
| D925 | MSTATS Ticks Down |
| D926 | MSTATS Ticks Unchanged |
| D927 | MSTATS Top 10 Risers Volume |
| D928 | MSTATS Top 10 Fallers Volume |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D929 | MSTATS Top 10 Risers Value |
| D930 | MSTATS Top 10 Fallers Value |
| D931 | MSTATS Top 10 Risers Ticks |
| D932 | MSTATS Top 10 Fallers Ticks |
| D944 | Snapper original quote time |
| D945 | Total Relative Spread value |
| D946 | Average relative spread value |
| D948 | Pre Trade Cumulative Volume |
| D949 | Post Trade Cumulative Volume |
| D950 | Post Trade net Change |
| D951 | Pre Trade net change |
| D952 | Time GMT for historical data system |
| D953 | Date GMT for historical data system |
| D954 | Instrument Status (Closed, Pre-open, Open, Post-Trading) |
| D955 | Todays close price in close message or settlement prices |
| D956 | Time of last update to today's close in close message or settlement price in seconds |
| D957 | Date of last update to today's close in close message or settlement price |
| D958 | Date of Last non Zero Bid |
| D959 | Date of Last non Zero Ask |
| D960 | Time of Last non Zero Bid |
| D961 | Time of Last non Zero Ask |
| D962 | Time of last update to NAV |
| D963 | Date of last update to NAV |
| D968 | Total bid offer spread |
| D968 | Total bid offer spread |
| D969 | No of Spread update while instrument is open |
| D970 | Total Relative spread while instrument is open |
| D971 | Average spread while instrument is open |
| D972 | Time of last D140 Update (EST) |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D973 | Date of last D140 update (EST) |
| D974 | Date of last time instrument traded |
| D975 | Adjusted volume |
| D988 | 8-year bid |
| D989 | 8-year ask |
| D990 | 9-year bid |
| D991 | 9-year ask |
| D993 | Trade report facility ID |
| D994 | Held trade indicator |
| D995 | Seller Sale Days |
| D996 | Trade Through Exempt Indicator |
| D997 | Trade Cancellation Type |
| D998 | AsOf Action Indicator |
| D999 | Special Quote Condition |
| D1800 | Original Trade Identification Code |
| D1801 | Barrier Price |
| D1802 | Net Asset Value Date |
| D1803 | Original Broker Number` |
| D1804 | Original Clearer Number |
| D1805 | Indicative Net Asset Value |
| D1806 | Average Index Value |
| D1807 | Index Liquidation |
| D1808 | Index Values Down |
| D1809 | Index Values Unchanged |
| D1810 | Index Values Up |
| D1811 | Market Values Down |
| D1812 | Market Values Unchanged |
| D1813 | Market Values Up |
| D1814 | Turnover of Negotiation |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D1815 | Total Expense Ration (TER) inc. Performance Fee in % |
| D1816 | TER exc. Performance Fee in % |
| D1817 | TER Calculation Date |
| D1818 | TER Description |
| D1819 | TER Portfolio Price |
| D1820 | Time Sync Pulse (hhmmssccc) |
| D1821 | Last Settlement Date (Original Value) |
| D1822 | Premium for the Call Option |
| D1823 | Premium for the Put Option |
| D1824 | Date of the LSE "UT" Trade, in Julian Format |
| D1825 | Floor indicator |
| D1826 | Redemption NAV |
| D1827 | Wrap price |
| D1828 | ELTR estimated long term return |
| D1829 | Accrued interest |
| D1830 | daily dividend adjustment indicator |
| D1831 | average life (days) |
| D1832 | subsidized 7 days yield |
| D1833 | 30 days yield |
| D1834 | cash distribution type |
| D1835 | cash distribution |
| D1836 | non-qualified cash distribution |
| D1837 | qualified cash distribution |
| D1838 | cash tax-free distribution |
| D1839 | ordinary foreign tax credit |
| D1840 | qualified foreign tax credit |
| D1841 | long term capital gains |
| D1842 | unallocated distributions |
| D1843 | return of capital |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D1844 | entry date |
| D1845 | payment date |
| D1846 | Record date |
| D1847 | Ex date |
| D1848 | Reinvest date |
| D1849 | Market price |
| D1850 | 30 days yield date |
| D1851 | Type of order book refresh (P = periodic) |
| D1852 | Original message type |
| D1853 | SMF QQM (Quote Quality Metrics) average spread |
| D1854 | QQM average buy volume |
| D1855 | QQM average sell volume |
| D1856 | QQM average buy volume price |
| D1857 | QQM average sell volume price |
| D1858 | QQM spreads availability ratio |
| D1859 | QQM quotes availability ratio |
| D1860 | QQM last best bid price |
| D1861 | QQM last best ask price |
| D1862 | QQM last best bid volume |
| D1863 | QQM last best ask volume |
| D1864 | QQM time (or date) of source |
| D1865 | UTP BuyingPrice |
| D1866 | UTP SellingPrice |
| D1867 | UTP MoneyAmount |
| D1868 | pre market cumulative volume |
| D1869 | post market cumulative volume |
| D1870 | bid turnover |
| D1871 | ask turnover |
| D1872 | bid ask percentage |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D1873 | put call ratio |
| D1874 | late reported trade price |
| D1875 | Delta |
| D1876 | Vega |
| D1877 | Duration |
| D1878 | ModDuration |
| D1879 | Convexity |
| D1880 | Time To Maturity |
| D1881 | Perfomance Value |
| D1882 | Previous close date |
| D1883 | Last auction price |
| D1884 | Last auction quantity |
| D1885 | Last auction time (ms since midnight) |
| D1886 | T Spread volume by Leg Breakdown |
| D1887 | T+1 Spread volume by Leg Breakdown |
| D1888 | Trade change/delete flag, 1=delete, 2=change |
| D1889 | Imbalance side ("B" - buy, "S" - sell) |
| D1890 | Imbalance volume |
| D1891 | TSX Calculated closing price |
| D1892 | Source of enhanced data (XML Field, C=Composite, B = BATS) |
| D1893 | corrected trade condition in a trade correction (for US only) |
| D1894 | Differential value (outright evaluation message) |
| D1895 | Realtime PE Ratio |
| D1896 | Trade Origin |
| D1897 | Halt Reason |
| D1898 | Publication Status |
| D1899 | Original Trade Type |
| D1900 | MSTATS Top 10 Risers by Price |
| D1901 | MSTATS Top 10 Fallers by Price |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D1902 | MSTATS Top 10 Risers by % Price |
| D1903 | MSTATS Top 10 Fallers by % Price |
| D1904 | MSTATS Top 10 Stocks by volume traded |
| D1905 | Off book Trade count |
| D1906 | On book Trade count |
| D1907 | Nominal Price |
| D1908 | Energy component $/MWh |
| D1909 | congestion component $/MWh |
| D1910 | loss component $/MWh |
| D1911 | LMP $/MWh |
| D1912 | Bid Price - Post closing Auction |
| D1913 | Ask Price - Post closing Auction |
| D1914 | Limiting facility - ISO |
| D1915 | Contingency - ISO |
| D1916 | Constrain Costs - ISO |
| D1917 | Market Clearing Price ($/MWh) |
| D1918 | 10 min spinning operating reserve |
| D1919 | 10 min non-spinning operating reserve |
| D1920 | 30 min operating reserve |
| D1921 | Actual tie flow |
| D1922 | Scheduled tie flow |
| D1923 | Shadow price |
| D1924 | Load |
| D1925 | Actual Flow |
| D1926 | Transfer limit |
| D1927 | Warning level |
| D1928 | Action |
| D1929 | Contingencies |
| D1930 | Wind Gen (MW) |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D1931 | Area Control Error |
| D1932 | Ercot settlement point price |
| D1933 | Ercot demand 1st quarter |
| D1934 | Ercot demand 2nd quarter |
| D1935 | Ercot demand 3rd quarter |
| D1936 | Ercot demand 4th quarter |
| D1937 | underlying instrument type |
| D1938 | 20 year bid |
| D1939 | 20 year ask |
| D1940 | 30 year bid |
| D1941 | 30 year ask |
| D1942 | 4 weeks bank discount |
| D1943 | 4 weeks coupon equivalent |
| D1944 | 13 weeks bank discount |
| D1945 | 13 weeks coupon equivalent |
| D1946 | 26 weeks bank discount |
| D1947 | 26 weeks coupon equivalent |
| D1948 | 52 weeks bank discount |
| D1949 | 52 weeks coupon equivalent |
| D1950 | AM fixing Date |
| D1951 | PM Fixing Date |
| D1952 | Generation based market clearing price for regulation |
| D1953 | Generation based market clearing price for spinning reserve |
| D1954 | Generation based market clearing price for supplemental reserve |
| D1955 | Demand based market clearing price for regulation |
| D1956 | Demand based market clearing price for spinning reserve |
| D1957 | Demand based market clearing price for supplemental reserve |
| D1958 | Realtime forward PE Ratio |
| D1959 | Static Range Perc Block |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D1960 | Trading mode (100,101,…) |
| D1961 | Return Year to date |
| D1962 | Return 24 Months |
| D1963 | Return 36 Months |
| D1964 | Return 60 Months |
| D1965 | IPL Hold Type: 'S' - IPL Hold Start, 'E' - IPL Hold End |
| D1966 | 'Y' - IPL Upper bound violation (Bidding too high) 'N' - IPL Lower bound violation (Asking too low) N/A when IPLHoldType = 'E' |
| D1967 | Hold Duration in ms |
| D1968 | Realtime Market Capitalization |
| D1969 | Send To Time – Platts |
| D1970 | Send to Date – Platts |
| D1971 | Release Time for realtime data – Platts |
| D1972 | Release time for Platts Market data – Platts |
| D1973 | Perm Code – Platts |
| D1974 | Update Time – Platts |
| D1975 | Value Confidence – Platts |
| D1976 | Unspecified price – Platts |
| D1977 | Transaction Type - Platts |
| D1978 | Adjusted close price (snapshot and web services only) |
| D1979 | Calculated VWAP (snapshot and web services only) |
| D1980 | Aggressor side (B/S) |
| D1981 | Return_D1 |
| D1982 | Return_MTD |
| D1983 | Return_1W |
| D1984 | Return_1M |
| D1985 | Return_2M |
| D1986 | Return_3M |
| D1987 | Return_6M |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D1988 | Return_9M |
| D1989 | Return_12M |
| D1990 | Return_48M |
| D1991 | Return_72M |
| D1992 | Return_84M |
| D1993 | Return_96M |
| D1994 | Return_108M |
| D1995 | Return_120M |
| D1996 | Return_180M |
| D1997 | Return_240M |
| D1998 | Return_Inception |
| D1999 | Return_QTD |
| D2001 | Longstring (internal use only) |
| D2003 | Adjusted Historical Price change (internal use only) |
| D2005 | Subs Codes used (internal use only) |
| D2006 | New ValueType (internal use only) |
| D2007 | UnAdjusted Historical Price change (internal use only) |
| D2008 | Used in output of the FOD only. Indicates whether the other dynamic fields in the response contain R=Realtime, D=Dynamic or E=EOD data. |
| D2021 | Bid 21 |
| D2022 | Bid 22 |
| D2023 | Bid 23 |
| D2024 | Bid 24 |
| D2025 | Bid 25 |
| D2026 | Bid 26 |
| D2027 | Bid 27 |
| D2028 | Bid 28 |
| D2029 | Bid 29 |
| D2030 | Bid 30 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2031 | Bid Size 21 |
| D2032 | Bid Size 22 |
| D2033 | Bid Size 23 |
| D2034 | Bid Size 24 |
| D2035 | Bid Size 25 |
| D2036 | Bid Size 26 |
| D2037 | Bid Size 27 |
| D2038 | Bid Size 28 |
| D2039 | Bid Size 29 |
| D2040 | Bid Size 30 |
| D2041 | Bid no 21 |
| D2042 | Bid no 22 |
| D2043 | Bid no 23 |
| D2044 | Bid no 24 |
| D2045 | Bid no 25 |
| D2046 | Bid no 26 |
| D2047 | Bid no 27 |
| D2048 | Bid no 28 |
| D2049 | Bid no 29 |
| D2050 | Bid no 30 |
| D2051 | Ask 21 |
| D2052 | Ask 22 |
| D2053 | Ask 23 |
| D2054 | Ask 24 |
| D2055 | Ask 25 |
| D2056 | Ask 26 |
| D2057 | Ask 27 |
| D2058 | Ask 28 |
| D2059 | Ask 29 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2060 | Ask 30 |
| D2061 | Ask size 21 |
| D2062 | Ask size 22 |
| D2063 | Ask size 23 |
| D2064 | Ask size 24 |
| D2065 | Ask size 25 |
| D2066 | Ask size 26 |
| D2067 | Ask size 27 |
| D2068 | Ask size 28 |
| D2069 | Ask size 29 |
| D2070 | Ask size 30 |
| D2071 | Ask no 21 |
| D2072 | Ask no 22 |
| D2073 | Ask no 23 |
| D2074 | Ask no 24 |
| D2075 | Ask no 25 |
| D2076 | Ask no 26 |
| D2077 | Ask no 27 |
| D2078 | Ask no 28 |
| D2079 | Ask no 29 |
| D2080 | Ask no 30 |
| D2081 | Additional Text for Bid 21 |
| D2082 | Additional Text for Bid 22 |
| D2083 | Additional Text for Bid 23 |
| D2084 | Additional Text for Bid 24 |
| D2085 | Additional Text for Bid 25 |
| D2086 | Additional Text for Bid 26 |
| D2087 | Additional Text for Bid 27 |
| D2088 | Additional Text for Bid 28 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2089 | Additional Text for Bid 29 |
| D2090 | Additional Text for Bid 30 |
| D2091 | Additional Text for Ask 21 |
| D2092 | Additional Text for Ask 22 |
| D2093 | Additional Text for Ask 23 |
| D2094 | Additional Text for Ask 24 |
| D2095 | Additional Text for Ask 25 |
| D2096 | Additional Text for Ask 26 |
| D2097 | Additional Text for Ask 27 |
| D2098 | Additional Text for Ask 28 |
| D2099 | Additional Text for Ask 29 |
| D2100 | Additional Text for Ask 30 |
| D2101 | Trailing Return YTD |
| D2102 | Trailing Load Adjusted Return YTD |
| D2103 | Trailing SEC Pre Liquidation Return YTD |
| D2104 | Trailing SEC Post Liquidation Return YTD |
| D2105 | Trailing Market Return YTD |
| D2106 | Trailing Income Return YTD |
| D2107 | Trailing Gross Return YTD |
| D2108 | Trailing Market SEC Pre Liquidation Return YTD |
| D2109 | Trailing Market SEC Post Liquidation Return YTD |
| D2110 | Trailing Price Return YTD |
| D2111 | Quarter End Trailing Return YTD |
| D2112 | Quarter End Trailing Load Adjusted Return YTD |
| D2113 | Quarter End Trailing SEC Pre Liquidation Return YTD |
| D2114 | Quarter End Trailing SEC Post Liquidation Return YTD |
| D2115 | Quarter End Trailing Market Return YTD |
| D2116 | Quarter End Trailing Gross Return YTD |
| D2117 | Collateral of the buyer/Basic size of the collateral to be posted on one open position of the option |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| | writer (Russian rubles) |
| D2118 | Collateral of the seller/Basic size of collateral to be posted on one unsecured position of the option writer (Russian rubles) |
| D2119 | Basic size of Collateral requested in order to buy futures style Option |
| D2120 | Quotation Data, yyyy-mm-dd |
| D2121 | Correction_Flag |
| D2122 | Reference_Date, yyyy-mm-dd |
| D2123 | Reference_Time, hh:mm:ss |
| D2124 | MS Performance ID |
| D2125 | MS EarningYield |
| D2126 | MS PERatio |
| D2127 | MS PBRatio |
| D2128 | MS DividendYield |
| D2129 | MS ForwardDividendYield |
| D2130 | MS ForwardEarningYield |
| D2131 | MS Total Return 1 day |
| D2132 | MS MarketCap |
| D2133 | MS Market Value |
| D2134 | MS PE Growth Ratio |
| D2135 | MS Price to EPS |
| D2136 | MS 3 year Beta |
| D2137 | MS 5 year Beta |
| D2138 | 18 Month Bid |
| D2139 | 18 Month Ask |
| D2140 | Gross 7 day Yield direction |
| D2141 | Subsidized 7 day yield direction |
| D2142 | 30 day yield direction |
| D2143 | Annualized yield direction |
| D2144 | Estimated long term return direction |
| D2145 | Return_MI (Stub Month) |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2146 | Return_QI (Stub Quarter) |
| D2147 | Return_2W |
| D2148 | Return_4W |
| D2149 | Return_YI |
| D2150 | Top 10 risers by volume (extended version – Web services only |
| D2151 | Top 10 fallers by volume (extended version – Web services only) |
| D2152 | Top 10 risers by value (extended version – Web services only |
| D2153 | Top 10 fallers by value (extended version – Web services only) |
| D2154 | Top 10 risers by ticks (extended version – Web services only |
| D2155 | Top 10 fallers by ticks (extended version – Web services only) |
| D2156 | Top 10 risers by price (extended version – Web services only |
| D2157 | Top 10 fallers by price (extended version – Web services only) |
| D2158 | Top 10 risers by price % (extended version – Web services only |
| D2159 | Top 10 fallers by price % (extended version – Web services only) |
| D2160 | Top ten volume (Extended version Web services only) |
| D2161 | Count of risers |
| D2162 | Count of fallers |
| D2163 | Count of unchanged |
| D2164 | Realtime Coupon Value |
| D2165 | OTC Security Tier code |
| D2166 | Theoretical Limit |
| D2167 | Perc Threshold Normal Trade |
| D2168 | Perc Threshold Cross Trade |
| D2169 | Maximum Normal Shares Per Daily Avg Shares 30 Day Ratio |
| D2170 | Maximum Cross Shares Per Daily Avg Shares 30 Day Ratio |
| D2171 | Normal Shares Per Outstanding Shares Ratio |
| D2172 | Cross Shares Per Outstanding Shares Ratio |
| D2173 | Daily Avg Shares 30 Day |
| D2174 | Stream ID |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2175 | Calculated return price 1W |
| D2176 | Calculated return price 1M |
| D2177 | Calculated return price 3M |
| D2178 | Calculated return price 6M |
| D2179 | Calculated return price 1Y |
| D2180 | Calculated return price YTD |
| D2181 | Source of real-time message. Internal use only. |
| D2182 | Tangible book value per share |
| D2183 | Sales per share |
| D2184 | Operating Revenue Per Share |
| D2185 | Free Cash flow per share |
| D2186 | Cash flow per share |
| D2187 | Book value per share |
| D2188 | Original Sequence number (string) |
| D2189 | Price to book |
| D2190 | Price to Tangible Book |
| D2191 | Price to total revenue |
| D2192 | Price to Operating revenue |
| D2193 | Price to free cash flow |
| D2194 | Earnings yield |
| D2195 | Book Value Yield |
| D2196 | Realtime Sales Yield |
| D2197 | Cash Flow Yield |
| D2198 | Free cash flow yield |
| D2199 | Realtime Dividend yield |
| D2200 | Forward Earnings Yield |
| D2201 | Enterprise Value |
| D2202 | Price to cash flow |
| D2203 | Forward Dividend Yield |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2204 | 2 Days bid |
| D2205 | 2 Days ask |
| D2206 | Percentage Change 1 Month |
| D2207 | Percentage Change 12 Month |
| D2208 | Average Percentage Change Last 12 Months |
| D2209 | LULD BBO Indicator (A,B,C) |
| D2210 | LULD National BBO Indicator (A,…,I) |
| D2211 | Retail Interest Indicator (A,B,C) |
| D2212 | LULD Price Band Indicator (A…,F) |
| D2213 | LULD Price Band Time (Format HHMMSSCCC) |
| D2214 | LULD Up Price |
| D2215 | LULD Down Price |
| D2216 | FINRA ADF MPID Bid |
| D2217 | FINRA ADF MPID Ask |
| D2218 | Tangible Book Value |
| D2219 | Continuous Trading Volume (MWh) |
| D2220 | Fixing Volume (MWh) |
| D2221 | Extra Bidding Volume (MWh) |
| D2222 | poDeeK Peak Volume (MWh) |
| D2223 | poDeeK BaseVolume (MWh) |
| D2224 | REK GWP Trading Volume (MWh) |
| D2225 | Continuous Trading Standard Volume (MWh) |
| D2226 | Continuous Trading Custom Volume (MWh) |
| D2227 | Tenders Volume (MWh) |
| D2228 | OTC Transaction Volume (MWh) |
| D2229 | Total Net Asset Value |
| D2230 | Book Condition Code |
| D2231 | Currency of annual filing |
| D2232 | Indicates if a Eurex product is in the state Fast Market |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2233 | Last Eligible Trade Date (YYYYMMDD) |
| D2234 | Identifier for a Trading Session |
| D2235 | Defines if a trade was made during an auction or not and informs about the auction phase |
| D2236 | Type of Instrument |
| D2237 | MS Estimated EPS |
| D2238 | MS Forward PE |
| D2239 | Original exchange ID |
| D2240 | RMF bid 1 |
| D2241 | RMF bid 2 |
| D2242 | RMF bid 3 |
| D2243 | RMF bid 4 |
| D2244 | RMF bid 5 |
| D2245 | RMF bid 6 |
| D2246 | RMF bid 7 |
| D2247 | RMF bid 8 |
| D2248 | RMF bid 9 |
| D2249 | RMF bid 10 |
| D2250 | RMF bid cumulative |
| D2251 | RMF bid volume 1 |
| D2252 | RMF bid volume 2 |
| D2253 | RMF bid volume 3 |
| D2254 | RMF bid volume 4 |
| D2255 | RMF bid volume 5 |
| D2256 | RMF bid volume 6 |
| D2257 | RMF bid volume 7 |
| D2258 | RMF bid volume 8 |
| D2259 | RMF bid volume 9 |
| D2260 | RMF bid volume 10 |
| D2261 | RMF bid volume cumulative |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2262 | RMF bid number 1 |
| D2263 | RMF bid number 2 |
| D2264 | RMF bid number 3 |
| D2265 | RMF bid number 4 |
| D2266 | RMF bid number 5 |
| D2267 | RMF bid number 6 |
| D2268 | RMF bid number 7 |
| D2269 | RMF bid number 8 |
| D2270 | RMF bid number 9 |
| D2271 | RMF bid number 10 |
| D2272 | RMF bid number cumulative |
| D2273 | RMF ask 1 |
| D2274 | RMF ask 2 |
| D2275 | RMF ask 3 |
| D2276 | RMF ask 4 |
| D2277 | RMF ask 5 |
| D2278 | RMF ask 6 |
| D2279 | RMF ask 7 |
| D2280 | RMF ask 8 |
| D2281 | RMF ask 9 |
| D2282 | RMF ask 10 |
| D2283 | RMF ask cumulative |
| D2284 | RMF ask volume 1 |
| D2285 | RMF ask volume 2 |
| D2286 | RMF ask volume 3 |
| D2287 | RMF ask volume 4 |
| D2288 | RMF ask volume 5 |
| D2289 | RMF ask volume 6 |
| D2290 | RMF ask volume 7 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2291 | RMF ask volume 8 |
| D2292 | RMF ask volume 9 |
| D2293 | RMF ask volume 10 |
| D2294 | RMF ask volume cumulative |
| D2295 | RMF ask number 1 |
| D2296 | RMF ask number 2 |
| D2297 | RMF ask number 3 |
| D2298 | RMF ask number 4 |
| D2299 | RMF ask number 5 |
| D2300 | RMF ask number 6 |
| D2301 | RMF ask number 7 |
| D2302 | RMF ask volume 8 |
| D2303 | RMF ask volume 9 |
| D2304 | RMF ask volume 10 |
| D2305 | RMF ask number cumulative |
| D2306 | Duration to Call (DTC) |
| D2307 | WA Settlement Price |
| D2308 | Compound Yield Close Price |
| D2309 | Compound Yield QA Price |
| D2310 | Complementary Identification Code |
| D2311 | Economic Activities Classification in the EU |
| D2312 | 15 month bid |
| D2313 | 15 month ask |
| D2314 | 18 month bid |
| D2315 | 18 month ask |
| D2316 | 21 month bid |
| D2317 | 21 month ask |
| D2318 | Bid forward points |
| D2319 | Ask forward points |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2320 | Bid forward size |
| D2321 | Ask forward size |
| D2322 | Share Class A Market cap |
| D2323 | MS PS Ratio |
| D2324 | Advancers to Decliners (number of symbols up)/(number of symbols down). |
| D2325 | Volume traded on an exchange |
| D2326 | MSTATS 52 week rolling total volume |
| D2327 | Not Used |
| D2328 | BME Last Trade code |
| D2329 | BME Upper Limit |
| D2330 | BME Lower Limit |
| D2331 | BME Price Delta |
| D2332 | Number of contracts |
| D2333 | Cumulative Nominal value |
| D2334 | Exchange Cumulative traded value (turnover) |
| D2335 | High Yield Direction |
| D2336 | Last Yield Direction |
| D2337 | Low Yield Direction |
| D2338 | Yield Direction |
| D2339 | Change Direction |
| D2340 | Original message sequence number in correction |
| D2341 | Reported factor in trade |
| D2342 | Newly Opened Sell side |
| D2343 | Newly Opened Buy Side |
| D2344 | Re-purchased Quantity |
| D2345 | Assigned Quantity |
| D2346 | Open Int Sell Side |
| D2347 | Open Int Buy Side |
| D2348 | Resold Quantity |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2349 | Exercise Quantity |
| D2350 | Long Short Diff |
| D2351 | BMV Folio |
| D2352 | Index Market Cap |
| D2353 | Prev Day Open |
| D2354 | Prev Day High |
| D2355 | Prev Day Low |
| D2356 | Prev Day Volume |
| D2357 | 30 Days Call bid |
| D2358 | 30 Days Call ask |
| D2359 | Reg SHO Action |
| D2360 | Interest flag |
| D2361 | Market wide circuit breaker level 1 |
| D2362 | Market wide circuit breaker level 2 |
| D2363 | Market wide circuit breaker level 3 |
| D2364 | Breached MCBW level (1, 2, 3) |
| D2365 | 1 = indicates that the size is > 2 billion in this message |
| D2366 | Exchange Holidays |
| D2367 | Exchange Time Zone |
| D2368 | Official exchange Opening Time |
| D2369 | Official exchange Closing Time |
| D2370 | Exchange Weekend days |
| D2371 | Exchange Special Trading Days |
| D2372 | Exchange Half Day closing Days |
| D2373 | Exchange Name for Exchange info |
| D2374 | RT field for Rolling 52 week high (parallel to D695) |
| D2375 | RT field for Rolling 52 week low (parallel to D697) |
| D2376 | RT field for previous days Rolling 52 week high |
| D2377 | RT field for previous days Rolling 52 week low |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2378 | RT field for Calendar 52 week high (parallel to D699) |
| D2379 | RT field for Calendar 52 week low (parallel to D701) |
| D2380 | RT field for previous days Calendar 52 week high |
| D2381 | RT field for previous days Calendar 52 week low |
| D2382 | RT field Rolling 52 week high date (dd.mm.yyyy) |
| D2383 | RT field for Rolling 52 week low date (dd.mm.yyyy) |
| D2384 | RT field for Calendar 52 week high date (dd.mm.yyyy) |
| D2385 | RT field for Calendar 52 week high date (dd.mm.yyyy) |
| D2386 | RT field for previous days Rolling 52 week high date (dd.mm.yyyy) |
| D2387 | RT field for previous days Rolling 52 week low date (dd.mm.yyyy) |
| D2388 | RT field for previous days Calendar 52 week high date (mm.dd.yyyy) |
| D2389 | RT field for previous days Calendar 52 week low date (dd.mm.yyyy) |
| D2390 | Arrival rate indicator (number) for buy orders, time triggered. |
| D2391 | Arrival rate indicator (number) for sell orders, time triggered |
| D2392 | Arrival rate indicator (number) for orders, time triggered ARR_NO_BUY + ARR_NO_SELL |
| D2393 | Arrival rate indicator (quantity) for buy orders, time triggered |
| D2394 | Arrival rate indicator (quantity) for sell orders, time triggered |
| D2395 | Arrival rate indicator (quantity) for orders, time triggered ARR_QTY_BUY + ARR_QTY_SELL |
| D2396 | Fill or kill order arrival rate indicator (number) for orders, time triggered |
| D2397 | Immediate or cancel order arrival rate indicator (number) for orders, time triggered |
| D2398 | Market order arrival rate indicator (quantity) for buy orders, time triggered |
| D2399 | Market order arrival rate indicator (quantity) for sell orders, time triggered |
| D2400 | Market order arrival rate indicator (quantity) for orders, time triggered ARR_QTY_M_BUY + 'ARR_QTY_M_SELL |
| D2401 | Average quantity of buy orders, time triggered |
| D2402 | Average quantity of sell orders, time triggered |
| D2403 | Average quantity of incoming orders, time triggered AVG_BUY_QTY + AVG_SELL_QTY |
| D2404 | Buyer/seller relation indicator, trade triggered |
| D2405 | Cancel rate indicator (number), time triggered CR_NO_BUY + CR_NO_SELL |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2406 | Cancel rate indicator (number) for buy orders, time triggered |
| D2407 | Cancel rate indicator (number) for sell orders, time triggered |
| D2408 | Cancel rate order types indicator (number) for limit orders, time triggered CR_NO_L_BUY + CR_NO_L_SELL |
| D2409 | Cancel rate order types indicator (number) for market orders, time triggered CR_NO_M_BUY + CR_NO_M_SELL |
| D2410 | Cancel rate order types indicator (number) for quotes, time triggered CR_NO_Q_BUY + CR_NO_Q_SELL |
| D2411 | Cancel rate order types indicator (number) for stop orders, time triggered CR_NO_S_BUY + CR_NO_S_SELL |
| D2412 | Cancel rate Order types indicator for buy limit orders, time triggered |
| D2413 | Cancel rate Order types indicator for limit sell orders, time triggered |
| D2414 | Cancel rate Order types indicator for market buy orders, time triggered |
| D2415 | Cancel rate Order types indicator for market sell orders, time triggered |
| D2416 | Cancel rate Order types indicator for buy quotes, time triggered |
| D2417 | Cancel rate Order types indicator for sell quotes, time triggered |
| D2418 | Cancel rate Order types indicator for buy stop orders, time triggered |
| D2419 | Cancel rate Order types indicator for sell stop orders, time triggered |
| D2420 | Duration indicator: average age (in nanoseconds) of orders of the passive side, trade triggered |
| D2421 | Number of buy triggered trades |
| D2422 | Number of sell triggered trades |
| D2423 | Quantity of buy triggered trades |
| D2424 | Quantity of sell triggered trades |
| D2425 | TICK (DAX, MDAX, SDAX, TecDAX) |
| D2426 | Volatility of buy order quantities, time triggered |
| D2427 | Volatility of sell order quantities, time triggered |
| D2428 | Volatility of incoming order quantities, time triggered VOLA_BUY_QTY + VOLA_SELL_QTY |
| D2429 | VWAP of agent trades |
| D2430 | VWAP of buy triggered trades |
| D2431 | VWAP of sell triggered trades |
| D2432 | Flag to indicate that additional Fund or Equity Data is available |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2433 | Number of short-sell shares traded for a security |
| D2434 | Current short-sell turnover for a security |
| D2435 | Date for the last bid update |
| D2436 | Time for the last bid update |
| D2437 | Date for the last ask update |
| D2438 | Time for the last ask update |
| D2439 | Greeks - Gamma |
| D2440 | Greeks – Rho |
| D2441 | Greeks – Theta |
| D2442 | Unadjusted open interest |
| D2443 | Delivery begin date time (yyyy.mm.dd hh:mm:ss.mmm) |
| D2444 | Delivery end date time (yyyy.mm.dd hh:mm:ss.mmm) |
| D2445 | Regulation Service Down (REGDN) |
| D2446 | Regulation Service Up (REGUP) |
| D2447 | Power Forcast |
| D2448 | Spinning Reserve (SPIN) |
| D2449 | Supplement Reserve (SUPP) |
| D2450 | Real time calculation of the VWAP based on auto matched trades during a limited time interval |
| D2451 | The closing VWAP based on auto matched trades during a limited time interval |
| D2452 | Average price for Fixed Income trades only |
| D2453 | The Benchmark Indicator |
| D2454 | The Crossing Trade Indicator |
| D2455 | The Ex/Cum Dividend Indicator |
| D2456 | Market Mechanism |
| D2457 | The Modification Indicator |
| D2458 | The Negotiated Transaction Indicator |
| D2459 | The Publication Mode |
| D2460 | The Transaction Category |
| D2461 | Trading Mode |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2462 | Settlement ID |
| D2463 | Previous Open Interest |
| D2464 | Previous Delta |
| D2465 | Settlement Group |
| D2466 | Action Day |
| D2467 | Previous Day Close |
| D2468 | Trade execution processing time |
| D2469 | Removal time of VI (Volatility Interruption) |
| D2470 | VI Application Category Code.1=start, 2=end |
| D2471 | VI Type Code, 1=static, 2=dynamic |
| D2472 | Base Price to trigger VI |
| D2473 | VI triggering price |
| D2474 | Disperate Ratio |
| D2475 | Dirty price |
| D2476 | Trading value in system currency |
| D2477 | Trading value in clearing currency |
| D2478 | Trading value in trading currency |
| D2479 | Today symbol-market volume in clearing currency |
| D2480 | Today symbol-market volume in system currency |
| D2481 | Number of days that may elapse before delivery of the stock |
| D2482 | Market participant identification |
| D2483 | Market participant location |
| D2484 | Market participant status |
| D2485 | Market participant quote condition |
| D2486 | Bid/offer wanted indicator |
| D2487 | Unsolicited indicator |
| D2488 | Inside quote condition |
| D2489 | LMP Greenhouse Gas $/MWh |
| D2490 | Imbalance price |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2491 | Prior implied volatility |
| D2492 | Price delta |
| D2493 | OTCBB type (I, K, L) |
| D2494 | Northbound Daily Quota Balance in Renminbi for the Hong Kong CSCSHQ index |
| D2495 | UTP RFS identifier |
| D2496 | UTP RFS Volume |
| D2497 | UTP RFS Side |
| D2498 | passive broker number |
| D2499 | contra party type |
| D2500 | reporting party type |
| D2501 | Ex-Post congestion component $/MWh |
| D2502 | Ex- Post loss component $/MWh |
| D2503 | Ex- Post LMP $/MWh |
| D2504 | Delivery Type (C= Cash, P= Physical) |
| D2505 | Session last price |
| D2506 | Session trade count |
| D2507 | Share profit |
| D2508 | Share profit in percentage |
| D2509 | Share profit two |
| D2510 | Share profit two in percentage |
| D2511 | Interim profit |
| D2512 | Interim profit in percentage |
| D2513 | Real estate profit |
| D2514 | Real estate profit in percentage |
| D2515 | Income per share |
| D2516 | Income per share in percentage |
| D2517 | Last ADDI date |
| D2518 | Last ADDI value |
| D2519 | Accrued income |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D2520 | Accrued EU interest Swiss paying agent |
| D2521 | Performance in percentage, year to date |
| D2522 | Performance in percentage, week to date |
| D2523 | Last distribution date |
| D2524 | Last distribution currency code |
| D2525 | Last distribution gross income Swiss residents |
| D2526 | Last distribution capital gains Swiss residents |
| D2527 | Last distribution gross income foreign residents |
| D2528 | Last distribution capital gains foreign resident |
| D2529 | Last distribution interest EU withholding tax Swiss paying agent |
| D2530 | Last distribution interest EU withholding tax foreign paying agent |
| D2531 | Last split date |
| D2532 | Last split factor |
| D2533 | Last change currency date |
| D2534 | Last change currency old currency |
| D2535 | Fund IOPV |
| D2536 | Previous close IOPV |
| D2537 | The official EOD release time of the exchange (local time) |
| D2538 | Textual name/description of the exchange |
| D2539 | The time of the last Close message for any instrument on the exchange (local time) |
| D2540 | The name of the time zone of the exchange as used by Windows |
| D2541 | Last change currency and new currency |
| D2542 | Accrued EU interest with foreign paying agent |
| D2543 | Settlement type |
| D2544 | Implied bid 1 |
| D2545 | Implied bid 2 |
| D2546 | Implied bid 3 |
| D2547 | Implied bid 4 |
| D2548 | Implied bid 5 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2549 | Implied bid size 1 |
| D2550 | Implied bid size 2 |
| D2551 | Implied bid size 3 |
| D2552 | Implied bid size 4 |
| D2553 | Implied bid size 5 |
| D2554 | Implied bid no. 1 |
| D2555 | Implied bid no. 2 |
| D2556 | Implied bid no. 3 |
| D2557 | Implied bid no. 4 |
| D2558 | Implied bid no. 5 |
| D2559 | Implied bid text 1 |
| D2560 | Implied bid text 2 |
| D2561 | Implied bid text 3 |
| D2562 | Implied bid text 4 |
| D2563 | Implied bid text 5 |
| D2564 | Implied ask 1 |
| D2565 | Implied ask 2 |
| D2566 | Implied ask 3 |
| D2567 | Implied ask 4 |
| D2568 | Implied ask 5 |
| D2569 | Implied ask size 1 |
| D2570 | Implied ask size 2 |
| D2571 | Implied ask size 3 |
| D2572 | Implied ask size 4 |
| D2573 | Implied ask size 5 |
| D2574 | Implied ask no. 1 |
| D2575 | Implied ask no. 2 |
| D2576 | Implied ask no. 3 |
| D2577 | Implied ask no. 4 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2578 | Implied ask no. 5 |
| D2579 | Implied ask text 1 |
| D2580 | Implied ask text 2 |
| D2581 | Implied ask text 3 |
| D2582 | Implied ask text 4 |
| D2583 | Implied ask text 5 |
| D2584 | Bid yield 1 |
| D2585 | Bid yield 2 |
| D2586 | Bid yield 3 |
| D2587 | Bid yield 4 |
| D2588 | Bid yield 5 |
| D2589 | Bid yield 6 |
| D2590 | Bid yield 7 |
| D2591 | Bid yield 8 |
| D2592 | Bid yield 9 |
| D2593 | Bid yield 10 |
| D2594 | Bid yield 11 |
| D2595 | Bid yield 12 |
| D2596 | Bid yield 13 |
| D2597 | Bid yield 14 |
| D2598 | Bid yield 15 |
| D2599 | Bid yield 16 |
| D2600 | Bid yield 17 |
| D2601 | Bid yield 18 |
| D2602 | Bid yield 19 |
| D2603 | Bid yield 20 |
| D2604 | Ask yield 1 |
| D2605 | Ask yield 2 |
| D2606 | Ask yield 3 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2607 | Ask yield 4 |
| D2608 | Ask yield 5 |
| D2609 | Ask yield 6 |
| D2610 | Ask yield 7 |
| D2611 | Ask yield 8 |
| D2612 | Ask yield 9 |
| D2613 | Ask yield 10 |
| D2614 | Ask yield 11 |
| D2615 | Ask yield 12 |
| D2616 | Ask yield 13 |
| D2617 | Ask yield 14 |
| D2618 | Ask yield 15 |
| D2619 | Ask yield 16 |
| D2620 | Ask yield 17 |
| D2621 | Ask yield 18 |
| D2622 | Ask yield 19 |
| D2623 | Ask yield 20 |
| D2624 | Capital adjustment indicator |
| D2625 | Market order interruption indicator |
| D2626 | Volatility interruption indicator |
| D2627 | XEBS exchange segment |
| D2628 | Premium value (Proxy bid = 100) |
| D2629 | Discount value (Proxy ask = 100) |
| D2630 | Sent by ExchangeInfo at start/end of daily data transmission (Values = Start/End) |
| D2631 | Delete historical prices for date DDMMYYYY |
| D2632 | Volume type |
| D2633 | Expected Opening Price type |
| D2634 | Legal Market/Not legal market |
| D2635 | Underlying price |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D2636 | Parity price |
| D2637 | Trading period information for implied (VBBO) feed |
| D2638 | Short selling regulation flag |
| D2639 | Direct yield |
| D2640 | Final yield |
| D2641 | Current session VWAP |
| D2642 | All day VWAP |
| D2643 | Ask quantity market order |
| D2644 | Bid quantity market order |
| D2645 | Bid time microseconds |
| D2646 | Ask time microseconds |
| D2647 | High time |
| D2648 | Low time |
| D2649 | Open time |
| D2650 | Last time microseconds |
| D2651 | Yearly reference 2 |
| D2652 | Public Information Total Page Sequence Index |
| D2653 | Public Information per Page ISIN |
| D2654 | Public information date given in YYYYMMDD format |
| D2655 | Announcement Market Category (1 = KOSPI, 2 = KODAQ, 3 = Futures, 4 = Bond, 5 = Market Oversight, 6 = KONEX) |
| D2656 | KOSCOM type name |
| D2657 | Process (1 = Normal, 2 = Revision, 3 = Deleted) |
| D2658 | Reason |
| D2659 | Korean and English category (1 = Korean, 2 = English) |
| D2660 | Announcement title in text format |
| D2661 | Announcement detail in HTML format |
| D2662 | Listing status ( Y = Listed, N = Not listed) |
| D2663 | Announcement contents listed status ( Y = Symbol, N = Announcements) |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D2664 | 12-digit Security Code Number |
| D2665 | Available order quantity. Unit: share (only positive number) |
| D2666 | Data type (01 = order available quantity (real-time), 07 = potential available order quantity) |
| D2667 | Previous NAV |
| D2668 | During market final market NAV |
| D2669 | Investor type code |
| D2670 | Sell side arbitrage volume |
| D2671 | Sell side arbitrage value |
| D2672 | Sell side non arbitrage volume |
| D2673 | Sell side non arbitrage value |
| D2674 | Buy side arbitrage volume |
| D2675 | Buy side arbitrage value |
| D2676 | Buy side non arbitrage volume |
| D2677 | Buy side non arbitrage value |
| D2678 | REPO Price Display |
| D2679 | REPO trading volume type (Volume Unit = 1,000KRW) |
| D2680 | REPO trading turnover (Unit = KRW) |
| D2681 | Ask REPO Type Code |
| D2682 | Ask REPO Term |
| D2683 | Bid REPO Type Code |
| D2684 | Bid REPO Term |
| D2685 | REPO Price Display (Opening price) |
| D2686 | REPO Price Display (High price) |
| D2687 | REPO Price Display (Low price) |
| D2688 | REPO Price Display (Category opening price) |
| D2689 | REPO Price Display (Category high price) |
| D2690 | REPO Price Display (Category low price) |
| D2691 | Accumulative trading volume (Volume Unit = 1,000KRW) |
| D2692 | Accumulative trading value (Unit = KRW) |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2693 | Accumulative type trading volume (Volume Unit = 1,000KRW) |
| D2694 | Accumulative type trading value (Unit = KRW) |
| D2695 | Ask total remaining quantity (volume unit = 1,000KRW) |
| D2696 | Bid total remaining quantity (volume unit = 1,000KRW) |
| D2697 | Ask Level 1 quote remaining quantity |
| D2698 | Ask Level 2 quote remaining quantity |
| D2699 | Ask Level 3 quote remaining quantity |
| D2700 | Ask Level 4 quote remaining quantity |
| D2701 | Ask Level 5 quote remaining quantity |
| D2702 | Bid Level 1 quote remaining quantity |
| D2703 | Bid Level 2 quote remaining quantity |
| D2704 | Bid Level 3 quote remaining quantity |
| D2705 | Bid Level 4 quote remaining quantity |
| D2706 | Bid Level 5 quote remaining quantity |
| D2707 | Ask Level 1 quote trading amount |
| D2708 | Ask Level 2 quote trading amount |
| D2709 | Ask Level 3 quote trading amount |
| D2710 | Ask Level 4 quote trading amount |
| D2711 | Ask Level 5 quote trading amount |
| D2712 | Ask per type quote total remaining quantity |
| D2713 | Bid per type quote total remaining quantity |
| D2714 | Designated bid level1 quote price |
| D2715 | Designated bid level1 REPO quote remaining quantity |
| D2716 | Designated bid level1 quote issue code ISIN |
| D2717 | Designated bid level 2 quote price |
| D2718 | Designated bid level 2 REPO quote remaining quantity |
| D2719 | Designated bid level 2 quote issue code ISIN |
| D2720 | Designated bid level 3 quote price |
| D2721 | Designated bid level 3 REPO quote remaining quantity |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2722 | Designated bid level 3 quote issue code ISIN |
| D2723 | Designated bid level 4 quote price |
| D2724 | Designated bid level 4 REPO quote remaining quantity |
| D2725 | Designated bid level 4 quote issue code ISIN |
| D2726 | Designated bid level 5 quote price |
| D2727 | Designated bid level 5 REPO quote remaining quantity |
| D2728 | Designated bid level 5 quote issue code ISIN |
| D2729 | Designated bid level 6 quote price |
| D2730 | Designated bid level 6 REPO quote remaining quantity |
| D2731 | Designated bid level 6 quote issue code ISIN |
| D2732 | Designated bid level 7 quote price |
| D2733 | Designated bid level 7 REPO quote remaining quantity |
| D2734 | Designated bid level 7 quote issue code ISIN |
| D2735 | Designated bid level 8 quote price |
| D2736 | Designated bid level 8 REPO quote remaining quantity |
| D2737 | Designated bid level 8 quote issue code ISIN |
| D2738 | Designated bid level 9 quote price |
| D2739 | Designated bid level 9 REPO quote remaining quantity |
| D2740 | Designated bid level 9 quote issue code ISIN |
| D2741 | Designated bid level 10 quote price |
| D2742 | Designated bid level 10 REPO quote remaining quantity |
| D2743 | Designated bid level 10 quote issue code ISIN |
| D2744 | Total bid level 1 quote price |
| D2745 | Total bid level 1 quote remaining quantity |
| D2746 | Bid level 1 per type GC allowance |
| D2747 | Total bid level 2 quote price |
| D2748 | Total bid level 2 quote remaining quantity |
| D2749 | Bid level 2 per type GC allowance |
| D2750 | Total bid level 3 quote price |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2751 | Total bid  level 3 quote remaining quantity |
| D2752 | Bid level 3 per type GC allowance |
| D2753 | Total bid  level 4 quote price |
| D2754 | Total bid  level 4 quote remaining quantity |
| D2755 | Bid level 4 per type GC allowance |
| D2756 | Total bid  level 5 quote price |
| D2757 | Total bid  level 5 quote remaining quantity |
| D2758 | Bid level 5 per type GC allowance |
| D2759 | Ask per type level 1 quote price |
| D2760 | Ask per type level 1 quote total remaining quantity |
| D2761 | Ask per type level 2 quote price |
| D2762 | Ask per type level 2 quote total remaining quantity |
| D2763 | Ask per type level 3 quote price |
| D2764 | Ask per type level 3 quote total remaining quantity |
| D2765 | Ask per type level 4 quote price |
| D2766 | Ask per type level 4 quote total remaining quantity |
| D2767 | Ask per type level 5 quote price |
| D2768 | Ask per type level 5 quote total remaining quantity |
| D2769 | Bid per type level 1 quote price |
| D2770 | Bid per type level 1 quote total remaining quantity |
| D2771 | Bid per type level 2 quote price |
| D2772 | Bid per type level 2 quote total remaining quantity |
| D2773 | Bid per type level 3 quote price |
| D2774 | Bid per type level 3 quote total remaining quantity |
| D2775 | Bid per type level 4 quote price |
| D2776 | Bid per type level 4 quote total remaining quantity |
| D2777 | Bid per type level 5 quote price |
| D2778 | Bid per type level 5 quote total remaining quantity |
| D2779 | Ask per type level 1 quote trading amount |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D2780 | Ask per type level 2 quote trading amount |
| D2781 | Ask per type level 3 quote trading amount |
| D2782 | Ask per type level 4 quote trading amount |
| D2783 | Ask per type level 5 quote trading amount |
| D2784 | Designated best bid quote price |
| D2785 | Net bid per type quote total remaining quantity |
| D2786 | Random ending applied category code |
| D2787 | Quantity allocation start and end code (1= Start of Allocation, 2= End of Allocation) |
| D2788 | Quantity allocation type code (1 = Upper limit (bid), 2 = Lower limit (Bid), 3 = Upper limit (Ask), 4 = Lower limit (Ask) |
| D2789 | Trade availability information per term (minutes since midnight) |
| D2790 | Trade availability information per term (1,2,3,4,7,14,21,30,60,90-day) |
| D2791 | Basic exchange rate disclosure (890 = Disclosure of basic exchange rate applied to settlement, 891 = Change in basic exchange rate applied to settlement) |
| D2792 | Disclosure Time (minutes since midnight) |
| D2793 | Applied Exchange rate |
| D2794 | Exchange Holidays - LongString version of D2366 |
| D2795 | T Session Outright Traded Volume |
| D2796 | Index Arbitrage Sell Order Remaining volume |
| D2797 | Index Arbitrage Buy Order Remaining volume |
| D2798 | Non Arbitrage Sell Order Remaining volume |
| D2799 | Non Arbitrage Buy Order Remaining volume |
| D2800 | Index Arbitrage Sell Order volume |
| D2801 | Index Arbitrage Buy Order volume |
| D2802 | Non Arbitrage Sell Order volume |
| D2803 | Non Arbitrage Buy Order volume |
| D2804 | Index Arbitrage Sell Order Remaining volume (pre-disclosed) |
| D2805 | Index Arbitrage Buy Order Remaining volume (pre-disclosed) |
| D2806 | Non Arbitrage Sell Order Remaining volume (pre-disclosed) |
| D2807 | Non Arbitrage Buy Order Remaining volume (pre-disclosed) |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2808 | Index Arbitrage Sell Order Remaining volume (post-disclosed) |
| D2809 | Index Arbitrage Buy Order Remaining volume (post-disclosed) |
| D2810 | Non Arbitrage Sell Order Remaining volume (post-disclosed) |
| D2811 | Non Arbitrage Buy Order Remaining volume (post-disclosed) |
| D2812 | Arbitrage Ask Trust Best Quote Volume |
| D2813 | Arbitrage Ask Proprietary Best Quote Volume |
| D2814 | Arbitrage Bid Trust Best Quote Volume |
| D2815 | Arbitrage Bid Proprietary Best Quote Volume |
| D2816 | Non Arbitrage Ask Trust Best Quote Volume |
| D2817 | Non Arbitrage Ask Proprietary Best Quote Volume |
| D2818 | Non Arbitrage Bid Trust Best Quote Volume |
| D2819 | Non Arbitrage Bid Proprietary Best Quote Volume |
| D2820 | Arbitrage Ask Trust Best Quote Amount |
| D2821 | Arbitrage Ask Proprietary Best Quote Amount |
| D2822 | Arbitrage Bid Trust Best Quote Amount |
| D2823 | Arbitrage Bid Proprietary Best Quote Amount |
| D2824 | Non Arbitrage Ask Trust Best Quote Amount |
| D2825 | Non Arbitrage Ask Proprietary Best Quote Amount |
| D2826 | Non Arbitrage Bid Trust Best Quote Amount |
| D2827 | Non Arbitrage Bid Proprietary Best Quote Amount |
| D2828 | LME Warehouse Stock Movement |
| D2829 | Self-match prevention cancelled quantity: In case of a prevented match event the cancelled quantity will be disseminated |
| D2830 | Volume discovery minimum execution quantity per tradable instrument |
| D2831 | Bid/ask spread alert – 'once a day' threshold for maximum spread reached. A 'once a day' threshold is based on the average of the most extreme values per day within the last 30 trading days (threshold H1) |
| D2832 | Bid/ask spread alert – 'every ten days' threshold for maximum spread reached. An 'every ten days' threshold is based on the average of the most extreme values per 10 days within the last three 10 trading day periods (threshold H2) |
| | Buy resilience 20 alert – 'once a day' threshold for minimum volume reached. A 'once a day' threshold is based on the average of the most extreme values per day within the last 30 trading |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2833 | days (threshold H1) |
| D2834 | Buy resilience 20 alert – 'every ten days' threshold for minimum volume reached. An 'every ten days' threshold is based on the average of the most extreme values per 10 days within the last three 10 trading day periods (threshold H2) |
| D2835 | Sell resilience 20 alert – 'once a day' threshold for minimum volume reached. A 'once a day' threshold is based on the average of the most extreme values per day within the last 30 trading days (threshold H1) |
| D2836 | Sell resilience 20 alert 'every ten days' threshold for minimum volume reached. An 'every ten days' threshold is based on the average of the most extreme values per 10 days within the last three 10 trading day periods (threshold H2) |
| D2837 | Price range alert – 'once a day' threshold for maximum price range reached. A 'once a day' threshold is based on the average of the most extreme values per day within the last 30 trading days (threshold H1) |
| D2838 | Price range alert – 'every ten days' threshold for maximum price range reached. An 'every ten days' threshold is based on the average of the most extreme values per 10 days within the last three 10 trading day periods (threshold H2) |
| D2839 | Number of arrived buy orders from last second, published every second |
| D2840 | Number of arrived buy limit orders from last second, published every second |
| D2841 | Number of arrived sell limit orders from last second, published every second |
| D2842 | Number of arrived buy quotes from last second, published every second |
| D2843 | Number of arrived sell quotes from last second, published every second |
| D2844 | Number of arrived sell orders from last second, published every second |
| D2845 | Quantity of arrived orders from last second, published every second |
| D2846 | Quantity of arrived buy orders from last second, published every second |
| D2847 | Quantity of arrived buy limit orders from last second, published every second |
| D2848 | Quantity of arrived sell limit orders from last second, published every second |
| D2849 | Quantity of arrived buy quotes from last second, published every second |
| D2850 | Quantity of arrived sell quotes from last second, published every second |
| D2851 | Quantity of arrived sell orders from last second, published every second |
| D2852 | Average realized volatility, published every second |
| D2853 | Time weighted average bid/ask spread, published every second |
| D2854 | Maximum bid/ask spread from last second, published every second |
| D2855 | Minimum bid/ask spread from last second, published every second |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2856 | Buyer/seller relation indicator from last second, published every second |
| D2857 | Number of cancelled orders from last second, published every second |
| D2858 | Number of cancelled buy orders from last second, published every second |
| D2859 | Number of cancelled limit orders from last second, published every second |
| D2860 | Number of cancelled limit orders from last second, published every second |
| D2861 | Number of cancelled buy limit orders from last second, published every second |
| D2862 | Number of cancelled sell limit orders from last second, published every second |
| D2863 | Number of cancelled market orders from last second, published every second |
| D2864 | Number of cancelled buy market orders from last second, published every second |
| D2865 | Number of cancelled sell market orders from last second, published every second |
| D2866 | Number of cancelled quotes from last second, published every second |
| D2867 | Number of cancelled buy quotes from last second, published every second |
| D2868 | Number of cancelled sell quotes from last second, published every second |
| D2869 | Number of cancelled sell orders from last second, published every second |
| D2870 | Number of cancelled stop orders from last second, published every second |
| D2871 | Number of cancelled buy stop orders from last second, published every second |
| D2872 | Number of cancelled sell stop orders from last second, published every second |
| D2873 | Average resting time of orders executed in last second, published every second |
| D2874 | Spread actually paid in trade. Due to liquidity provisioning via IOC orders the spread may by significantly smaller than visible bid/ask spread. Effective spread is defined as traded price – best ask at time of sell trade * 1 or traded price – best bid at time of buy trade * -1 |
| D2875 | Number of buy triggered trades from last second, published every second |
| D2876 | Number of sell triggered trades from last second, published every second |
| D2877 | Average volume from last second, which needs to be executed to move price 10 price ticks up |
| D2878 | Maximum volume from last second, which needs to be executed to move price 10 price ticks up |
| D2879 | Minimum volume from last second, which needs to be executed to move price 10 price ticks up |
| D2880 | Average volume from last second, which needs to be executed to move price 10 price ticks down |
| D2881 | Maximum volume from last second, which needs to be executed to move price 10 price ticks down |
| D2882 | Minimum volume from last second, which needs to be executed to move price 10 price ticks down |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2883 | Average volume from last second, which needs to be executed to move price 20 price ticks up |
| D2884 | Maximum volume from last second, which needs to be executed to move price 20 price ticks up |
| D2885 | Minimum volume from last second, which needs to be executed to move price 20 price ticks up |
| D2886 | Average volume from last second, which needs to be executed to move price 20 price ticks down |
| D2887 | Maximum volume from last second, which needs to be executed to move price 20 price ticks down |
| D2888 | Minimum volume from last second, which needs to be executed to move price 20 price ticks down |
| D2889 | Average volume from last second, which needs to be executed to move price 5 price ticks up |
| D2890 | Maximum volume from last second, which needs to be executed to move price 5 price ticks up |
| D2891 | Minimum volume from last second, which needs to be executed to move price 5 price ticks up |
| D2892 | Average volume from last second, which needs to be executed to move price 5 price ticks down |
| D2893 | Maximum volume from last second, which needs to be executed to move price 5 price ticks down |
| D2894 | Minimum volume from last second, which needs to be executed to move price 5 price ticks down |
| D2895 | Maximum price from last second, published every second |
| D2896 | Minimum price from last second, published every second |
| D2897 | Price range derived from maximum and minimum price from last second, published every second |
| D2898 | Quantity of buy triggered trades from last second, published every second |
| D2899 | Quantity of sell triggered trades from last second, published every second |
| D2900 | 10 second horizon forecast – First 10 second time frame, published every 5 seconds |
| D2901 | 10 second horizon forecast – Second 10 time frame, published every 5 seconds |
| D2902 | 10 second horizon forecast – Third 10 time frame, published every 5 seconds |
| D2903 | 10 second horizon forecast – Fourth10 time frame, published every 5 seconds |
| D2904 | 10 second horizon forecast – Fifth 10 time frame, published every 5 seconds |
| D2905 | 1 minute horizon forecast - First 1 minute time frame, published every 30 seconds |
| D2906 | 1 minute horizon forecast – Second 1 minute time frame, published every 30 seconds |
| D2907 | 1 minute horizon forecast – Third 1 minute time frame, published every 30 seconds |
| D2908 | 1 minute horizon forecast – Fourth 1 minute time frame, published every 30 seconds |
| D2909 | 1 minute horizon forecast – Fifth 1 minute time frame, published every 30 seconds |
| D2910 | 10 minute horizon forecast – First 10 minute time frame, published every 5 minutes |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2911 | 10 minute horizon forecast – Second 10 minute time frame, published every 5 minutes |
| D2912 | 10 minute horizon forecast – Third 10 minute time frame, published every 5 minutes |
| D2913 | VWAP from agent trades from last second, published every second |
| D2914 | VWAP from buy triggered trades from last second, published every second |
| D2915 | VWAP from sell triggered trades from last second, published every second |
| D2916 | Long Life Order - 'Y' or 'N'. 'Y' = the order is a "long life" order |
| D2917 | Bolsa code belonging to the member (buy side) |
| D2918 | Delay in minutes for delayed data |
| D2919 | Execution venue ID |
| D2920 | Describes how the price limits (D42 and D43) are expressed. The default value is "0" (Price Unit). Valid values: 0 = Price Unit 1= Ticks 2 = Percentage |
| D2921 | Date when the order was inserted or re-inserted into the order book (used for GTD/GTC orders, only for equities market). In Trade (269=2 - New or Delete) - original trade date or manually entered by MktOps |
| D2922 | The time when the order was inserted or re-inserted into the order book or manually altered by MktOps |
| D2923 | Auction Quote Overlap flag, 'Y' if the best bid/offer prices overlap (i.e. there will be trades during auction), 'N' otherwise |
| D2924 | KSERP(REPO): RFQ trading value(Unit:KRW)<br>Others(KOSCOM):Total RFQ trading volume perIssue(Volume unit:1,000KRW) |
| D2925 | Unit:1,000KRW Total Report trading volume per Issue<br>KSERP(REPO):Regular Report+KTB Financial Report+Government REPO Report<br>Others(KOSCOM):Regular Report |
| D2926 | Retail Market Size (RMS) bid price |
| D2927 | Retail Market Size (RMS)bid volume |
| D2928 | Retail Market Size (RMS)ask price |
| D2929 | Retail Market Size (RMS)ask volume |
| D2930 | Standard Market Size (SMS) bid price |
| D2931 | Standard Market Size (SMS)bid volume |
| D2932 | Standard Market Size (SMS)ask price |
| D2933 | Standard Market Size (SMS)ask volume |
| D2934 | Seller type, "D" - Domestic investor, "F" - Foreign |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2935 | Buyer order number, used to refer to the original order in a trade |
| D2936 | Seller order number |
| D2937 | Individual index. Calculated as (Closing Price/Base Price)*100 |
| D2938 | Foreign ownable shares |
| D2939 | Current base value. Calculated as (exchange market value / Index) |
| D2940 | Current market value. Calculated as sum (stock weight * stock price) |
| D2941 | Time at which the price information was received by the BCS from the external exchange (milliseconds since midnight) |
| D2942 | Best Buying Quantity for the instrument on the Exchange. |
| D2943 | Best Buying Price for the instrument on the Exchange. |
| D2944 | Best Selling Quantity for the instrument on the Exchange. |
| D2945 | Best Selling Price for the instrument on the Exchange. |
| D2946 | Code that represents the price type of the instrument. |
| D2947 | Net Change from previous trading day's |
| D2948 | Direction of the "Tick", while reporting a trade. |
| D2949 | Session State Change Description |
| D2950 | Next Auction Time |
| D2951 | Trade Date (yyyymmdd) |
| D2952 | Trading Session ID |
| D2953 | Match Type |
| D2954 | Price Delta |
| D2955 | Anomalous Order Threshold Reference Price |
| D2956 | Anomalous Order Threshold Upper Range |
| D2957 | Anomalous Order Threshold Lower Range |
| D2958 | Extreme Trade Range Reference Price |
| D2959 | Extreme Trade Range Upper Range |
| D2960 | Extreme Trade Range Lower Range |
| D2961 | off book high |
| D2962 | off book low |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2963 | on book high |
| D2964 | on book low |
| D2965 | Volume Weighted Average Price of all board lot trades from the CLOB for the symbol |
| D2966 | Indicates the total number of shares traded as board lots from the CLOB |
| D2967 | Volume Weighted Average Price of all trades resulting from Intentional Crosses for the symbol |
| D2968 | Indicates the total number of shares traded as a result of Intentional Crosses |
| D2969 | Total volume available at all price points within 5 ticks from the top of the book weighted by time |
| D2970 | Total volume available at all price points within 5 ticks from the top of the book weighted by time |
| D2971 | Total returns on the stock (including capital appreciation and dividends, adjusted for splits and consolidations) for the last 12 months. |
| D2972 | Set to Y if the VWAP during the interval exceeds/falls below the previous close adjusted for splits/dividends by a factor of 3 times the standard deviation of the price changes over the past 20 days.; else N |
| D2973 | The factor by which the VWAP during the interval has exceeded/fallen below the standard deviation of the 20-day price change |
| D2974 | Time when the cooling off period starts. The data is provided as number of nanoseconds since Unix epoch Jan 1st 1970, precision is provided to the nearest second. |
| D2975 | Time when the cooling off period ends. The data is provided as number of nanoseconds since Unix epoch Jan 1st 1970, precision is provided to the nearest second. |
| D2976 | Reference Price for the cooling off period. 3 implied decimal places |
| D2977 | Lower price in the price band allowed during the cooling off period. 3 implied decimal places |
| D2978 | Upper price in the price band allowed during the cooling off period. 3 implied decimal places |
| D2979 | Close count |
| D2980 | Daily return |
| D2981 | Index dividend |
| D2982 | Adjusted market capitalization |
| D2983 | Adjusted divisor |
| D2984 | Adjusted count |
| D2985 | The price fluctuation on bid/ask spread midpoint for agreed block. |
| D2986 | Additional flag in book messages |
| D2987 | Original price |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D2988 | Number of party IDs |
| D2989 | Party ID |
| D2990 | Party ID source |
| D2991 | Party role |
| D2992 | Calculation time, format HHMMSS |
| D2993 | Book bid/ask yield (the side is defined by D402 in the book message) |
| D2994 | Quote message type |
| D2995 | FIGI code |
| D2996 | 3-character currency code indicating what the primary currency of the exchange is. |
| D3900 | List of up to three basis of quotations. |
| D3901 | Where the deal was created. |
| D3902 | Further information about the trade.0 = Ignore, 32 = Aggressive Order - trade is the part created by the incoming order as opposed to the part that was already stored in the order book. |
| D3903 | Identifies the order taking part in this side of the trade. |
| D3904 | Denotes the Deal Capture (DC) instance or partition from which this broadcast originates. Value is zero if only one DC instance exists. |
| D3905 | Exchange-specific order types. 4 = Market Bid order (only entered by ASX Trading Operations), 8 = Price Stabilisation/Green Shoe Order, 64 = Centre Point Order (use order_type_c to determine market or limit). |
| D3906 | Indicates whether off book is automated or manual. |
| D3907 | Contribution to price formation or the price discovery process. |
| D3908 | Algorithmic trade or non-algorithmic trade. |
| D3909 | Post-trade deferral or enrichment type. |
| D3910 | Duplicative or unique trade report. |
| D3950 | Buy yield to call, computed based on the Buy price of a bond. Applicable only if a bond is Callable |
| D3951 | Buy yield to put, computed based on the Buy price of a bond. Applicable only if a bond is Callable |
| D3952 | Buy yield to call 1 |
| D3953 | Buy yield to call 2 |
| D3954 | Buy yield to call 3 |
| D3955 | Buy yield to call 4 |
| D3956 | Buy yield to call 5 |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D3957 | Buy yield to put 1 |
| D3958 | Buy yield to put 2 |
| D3959 | Buy yield to put 3 |
| D3960 | Buy yield to put 4 |
| D3961 | Buy yield to put 5 |
| D3962 | Sell yield to call 1 |
| D3963 | Sell yield to call 2 |
| D3964 | Sell yield to call 3 |
| D3965 | Sell yield to call 4 |
| D3966 | Sell yield to call 5 |
| D3967 | Sell yield to put 1 |
| D3968 | Sell yield to put 2 |
| D3969 | Sell yield to put 3 |
| D3970 | Sell yield to put 4 |
| D3971 | Sell yield to put 5 |
| D3972 | Open Interest Daily High |
| D3973 | Open Interest Daily Low |
| D3974 | Best bid price (level 1) change since previous trading day |
| D3975 | Weighted average price of all outstanding buy orders |
| D3976 | Weighted average price of all outstanding sell orders |
| D3977 | If this tag is present, TF_FIELD_TimestampDissemination refers to this date |
| D3978 | If this tag is present, TF_FIELD_TimestampTradeCancel refers to this date |
| D3979 | Percent change calculated from the previous day's VWAP |
| D3980 | Number of trade reports eligible to update the trade report statistics |
| D3981 | The quantity remaining in extra ordinary instrument series (e.g. IPO, buy-in, wholesale or official auction) |
| D3982 | Equilibrium price in a call |
| D3983 | Equilibrium volume in a call |
| D3984 | Remaining bid volume at equilibrium price level in a call. |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D3985 | Remaining ask volume at equilibrium price level in a call. |
| D3986 | Index divisor |
| D3987 | Weight (percent) of an instrument in index |
| D3988 | Free float ratio |
| D3989 | Weighting factor |
| D3990 | Weighted free float market value |
| D3991 | Number of reported trades |
| D3992 | Accumulated volume of all reported trades |
| D3993 | Accumulated turnover of all reported trades |
| D5000 | The aggressive party in a trade: B = Buy, S = Sell |
| D5001 | Calculated as the weighted average of system generated and reported trades of type standard for an ISIN. Included are all order book trades and reported trades of the same ISIN, which meets the following criteria: 1) the trade type is standard, 2) the trade is reported during the continuous trading session. Also OTC standard trades are included. |
| D5002 | Accumulated turnover for all published trades |
| D5003 | Units/nominal volume traded. Related to the turnover field, which refers to turnover in market value. States the turnover (units/nominal) for all published transactions which are part of the calculation of "AllTradesAveragePrice". |
| D5004 | Ask corresponding at level 1 |
| D5005 | Specifies if there are protected market maker orders at this level on the ask side. This field can appear more than once in the same message. |
| D5006 | Percentage of period time when the tradable security has had ask prices |
| D5007 | Average corresponding. Average in Genium Consolidated Feed is always volume wieghted average if not stated otherwise. |
| D5008 | Time-weighted bid/ask indicator on all price levels |
| D5009 | Time-weighted bid/ask indicator on best price level |
| D5010 | Bid corresponding at level one |
| D5011 | Best bid corresponding (level 1) change since previous trading day |
| D5012 | Specifies if there are protected market maker orders at this level on the bid side. This field can appear more than once in the same message. |
| D5013 | Percentage of period time when the tradable security has had bid prices |
| D5014 | Best bid price (level 1) change since previous trading day |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D5015 | The block ID field. Starts with "1" for every new news message; acts as a sequence number for the split news; incremented for each block of data. |
| D5016 | Buyers at this level. This field can appear more than once in the same message. |
| D5017 | Designates if the issuing participant is buying or selling. Non-issuing participants must place orders on the opposite side. |
| D5018 | Time-weighted ask side competition indicator |
| D5019 | Time-weighted bid side competition indicator |
| D5020 | The closing volume-weighted average price calculated based on automatched trades |
| D5021 | Coupon size |
| D5022 | Type of cross for which the message is being generated |
| D5023 | List of currency converted closing price. Each entry in the list represents the order book's closing price converted into the currency found in the same entry in the CurrencyList. |
| D5024 | List of currency converted market cap. Each entry in the list represents the order book's market cap converted into the currency found in the same entry in the CurrencyList. |
| D5025 | List of currencies other than the order book's trading currency in which the closing price and/or market cap are converted into. |
| D5026 | Date |
| D5027 | If this tag is present, TimestampAgreement refers to this date. |
| D5028 | The number of days in current period |
| D5029 | The number of days to next cash flow |
| D5030 | Nominal change since 12 months back |
| D5031 | Change, in percent, since 12 months back |
| D5032 | Nominal change since previous day |
| D5033 | Change, in percent, since previous day |
| D5034 | Change of paid corresponding since last close |
| D5035 | Change of paid price since last close |
| D5036 | Nominal change since the beginning of the year |
| D5037 | Change, in percent, since the beginning of the year |
| D5038 | Set to"Yes" if the message represents the end of day value |
| D5039 | First corresponding |
| D5040 | Date |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D5041 | News headline |
| D5042 | High corresponding |
| D5043 | Highest paid corresponding current month |
| D5044 | Highest paid corresponding current year |
| D5045 | Highest paid price current month |
| D5046 | Date for HighPriceMonth |
| D5047 | Highest paid price current year |
| D5048 | Date for HighPriceYear |
| D5049 | Time when high set |
| D5050 | The index value date if not current date |
| D5051 | Index duration value calculated as the Macalay duration |
| D5052 | Indicative close price |
| D5053 | Date for indicative close price |
| D5054 | This field might be missing for trades executed at one point in time but published later (delayed dissemination) |
| D5055 | Indicates if the orderbook summary represents the exchange's official closing turnover for this orderbook |
| D5056 | Indicates if this is the last block for a split news message |
| D5057 | Last corresponding |
| D5058 | Date referred to by the fields LastPrice and LastCorresponding. This date can differ from the date in the field LastTradedDate since only trades having the flag TradeUpdatesLastPaid set updates the fields LastPrice/LastCorresponding, whereas LastTradedDate refers to dates with any kind of trade activity. |
| D5059 | Date for last traded |
| D5060 | Price of the last trade report |
| D5061 | Quantity of the last trade report |
| D5062 | Value of a round trip class in the trade currency of the tradable security. Only round trip classes that can be traded by matching current orders on the bid and ask sides are included. The local currency round trip class fields are only sent if the trade currency of the tradable security differs from the reference currency. |
| D5063 | Time-weighted round trip cost measure in basis points for the same indexed entry in the LocalRoundTripClasses field. Local currency round trip class fields are only sent if the trade currency of the tradable security differs from the reference currency. |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D5064 | Coverage for the same indexed entry in the LocalRoundTripClasses field. The local currency round trip class fields are only sent if the trade currency of the tradable security differs from the reference currency. |
| D5065 | Low corresponding |
| D5066 | Lowest paid corresponding current month |
| D5067 | Lowest paid corresponding current year |
| D5068 | Lowest paid price current month |
| D5069 | Date for LowPriceMonth |
| D5070 | Lowest paid price current year |
| D5071 | Date for LowPriceYear |
| D5072 | Time when low set |
| D5073 | Market capitalization |
| D5074 | Number of decreased best bid prices compared to previous trading day |
| D5075 | Number of decreased last prices compared to previous trading day |
| D5076 | Unique message ID per SourceSystem for current day. A split news message will have the same NewsId but different BlockIds. |
| D5077 | News object type |
| D5078 | Type of news |
| D5079 | Refers to the IdCode of a BasicDataTableEntry, which provides a mapping to the source specific information |
| D5080 | Indicates if the currency rates used to convert the closing price and/or market cap are official or not. This field is always provided if the CurrencyList field is communicated. |
| D5081 | Closing index value from previous day |
| D5082 | Indicates that all InstrumentStatistics related data for this order book should be reset |
| D5083 | The orderbook is grouped in order classes. The order class is used for prioritization of orders at the matching occasion. |
| D5084 | Uniquely identifier for an order |
| D5085 | Outside spread flag |
| D5086 | The participant signature which is the buyer or seller in the order |
| D5087 | Payment size |
| D5088 | Start time of the period |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D5089 | Stop time of the period |
| D5090 | Number of increased best bid prices compared to previous trading day |
| D5091 | Number of increased last prices compared to previous trading day |
| D5092 | Previous settlement date |
| D5093 | Corresponding price if the order book is traded in monetary amount but has a yield corresponding value. If traded in yield, the corresponding price is found in the price field. |
| D5094 | Price update method |
| D5095 | Date for the reference price change |
| D5096 | Value of a round trip class for the tradable security in the reference currency. Only round trip classes that can be traded by matching current orders on the bid and ask sides are included |
| D5097 | Time-weigthed round trip cost measure in basis points for the same indexed entry in the ReferenceRoundTripClasses field |
| D5098 | Coverage for the same indexed entry in the ReferenceRoundTripClasses field |
| D5099 | Reported turnover |
| D5100 | Relative time-weighted average spread |
| D5101 | Sellers at this level. This field can appear more than once in the same message. |
| D5102 | Indicates if the content is StartOfDay or EndOfDay |
| D5103 | Text body |
| D5104 | Agreement time |
| D5105 | Time when the trade was made public in the source system |
| D5106 | Trade cancel time |
| D5107 | Time-weighted total mid-point number of orders |
| D5108 | Time-weighted total ask side number of orders |
| D5109 | Time-weighted total bid side number of orders |
| D5110 | Time-weighted number of orders at best mid-point price |
| D5111 | Time-weighted number of orders at best ask price |
| D5112 | Time-weighted number of orders at best bid price |
| D5113 | Percentage of period time when the tradable security has had both bid and ask prices simultaneously |
| D5114 | Trade class |
| D5115 | Uniquely identifies a trade in the source system |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D5116 | Lower deviation limit in percent |
| D5117 | Trade updates average price |
| D5118 | Upper deviation limit in percent |
| D5119 | Time-weighted value total ask side |
| D5120 | Time-weighted volume total ask side |
| D5121 | Time-weighted value total bid side |
| D5122 | Time-weighted volume total bid side |
| D5123 | Time-weighted value total mid-point |
| D5124 | Time-weighted volume total mid-point |
| D5125 | Time-weighted best ask price value |
| D5126 | Time-weighted best ask price volume |
| D5127 | Time-weighted best bid price value |
| D5128 | Time-weighted best bid price volume |
| D5129 | Time-weighted best mid-point price value |
| D5130 | Time-weighted best bid-point price volume |
| D5131 | Time and value weighted average quotation |
| D5132 | Time-weighted average best ask price |
| D5133 | Time-weighted average best bid price |
| D5134 | Time-weighted average spread |
| D5135 | Number of unchanged best bid prices compared to previous trading day |
| D5136 | Number of unchanged last prices compared to previous trading day |
| D5137 | Message urgency |
| D5138 | Real-time calculation of the VWAP represented in the ClosingVWAP field in OrderbookSummary message. The VWAP calculation is based on auto-matched trades. |
| D5139 | Exceptional price |
| D5140 | Exceptional volume |
| D5141 | Exceptional indicator |
| D5150 | Valid ask price count |
| D5151 | Valid bid price count |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D5152 | Total ask quote volume |
| D5153 | Board event ID |
| D5154 | Board event start time |
| D5155 | Board event group code |
| D5156 | Quote choice |
| D5157 | Fictitious trading price of the 1st month |
| D5158 | Fictitious trading price of the other month |
| D5159 | Open interest volume |
| D5160 | Final ask, bid, type code |
| D5161 | Sum of the number of ask quote volume |
| D5162 | Sum of the number of bid quote volume |
| D5163 | Total trading volume individual auction block trade |
| D5164 | Total trading value individual auction block trade |
| D5165 | Price right before |
| D5166 | Data category |
| D5167 | Derivatives ID |
| D5168 | Trader type |
| D5169 | Buying volume |
| D5170 | Selling volume |
| D5171 | Buying value |
| D5172 | Selling value |
| D5173 | Spread buying volume |
| D5174 | Spread selling volume |
| D5175 | Spread buying value |
| D5176 | Spread selling value |
| D5177 | Open interest type |
| D5178 | Settlement price of exercise SPEX |
| D5179 | Settlement price of exercise SPEX category |
| D5180 | Adjustment coefficient denominator |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D5181 | Adjustment coefficient numerator |
| D5182 | Trading unit before adjustment contract size |
| D5183 | Trading unit after adjustment contract size |
| D5184 | Exercise price before adjustment |
| D5185 | Exercise price after adjustment |
| D5186 | Adjustment coefficient of open interest volumes that have been adjusted |
| D5187 | Transmission date |
| D5188 | Transmission time |
| D5189 | Last best quote yield rate |
| D5190 | KTB Code |
| D5191 | Data occurrence time |
| D5192 | Application date |
| D5193 | Commodity type |
| D5194 | Bond code |
| D5195 | Conversion factor |
| D5196 | Session start end code |
| D5197 | Step applied |
| D5198 | Price expansion trigger code for base issue |
| D5199 | Price expansion expected time |
| D5200 | Sensitivity - delta |
| D5201 | Sensitivity - theta |
| D5202 | Sensitivity - vega |
| D5203 | Sensitivity - gamma |
| D5204 | Sensitivity - rho |
| D5205 | Call average implied volatility |
| D5206 | Put average implied volatility |
| D5207 | Historical volatility 90 days |
| D5208 | Real-time price limit setting code |
| D5209 | Price expansion time |

| **Dynamic (D) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| D5210 | Upper step of price limit expansion |
| D5211 | Lower step of price limit expansion |
| D5212 | Allocation start/end |
| D5213 | Allocation type code |
| D5214 | Time for allocation end |
| D5215 | Cumulative number of shares traded today as reported to the CTA and UTP SIPsT |
| D5216 | SIP Volume Status C=SIP volume data is complete. I=SIP volume data may not be complete due to an unrecoverable gap on the incoming feed. |
| D5217 | Defines actual start date. |
| D5218 | Defines actual start time. |
| D5219 | Specifies whether the information relates to the All or None Orderbook |
| D5220 | Change in percent since previous corresponding information dissemination |
| D5221 | Defines planned start time for next planned state change |
| D5222 | Defines planned start date for next planned state change |
| D5223 | Number of deals executed |
| D5224 | This is a warning message that will be shown at a trading state change |
| D5225 | Fluctuation 1 |
| D5226 | Fluctuation 2 |
| D5227 | Buy statistics (Weighted Average Price ) |
| D5228 | Sell statistics (Weighted Average Price) |
| D5229 | PE ratio 1 |
| D5230 | PE ratio 2 |
| D5231 | Warrants premium rate |
| D5232 | Buy statistics (Volume) |
| D5233 | Sell statistics (Volume) |
| D5234 | Position quantity |
| D5235 | Indicates a stressed market condition. Y = Yes N = No. |
| D5236 | Block trading Security Status |
| D5237 | Block trading Session Status |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D5238 | Origin type of trade (on or off book) |
| D5239 | Non-disclosed trading volume |
| D5240 | Exchange identifier of co-operation partner |
| D5241 | High yield date yyyymm |
| D5242 | Low yield date yyyymm |
| D5243 | Accumulated notional value |
| D5244 | Accumulated trade report notional value |
| D5245 | Accumulated notional value in value currency |
| D5246 | Accumulated trade report notional value in value currency |
| D5247 | Accumulated turnover in value currency |
| D5248 | Accumulated trade report turnover in value currency |
| D5249 | Notional value |
| D5250 | Trade report notional value |
| D5251 | Trade turnover |
| D5252 | Trade report turnover |
| D5253 | Notional value in value currency |
| D5254 | Trade report notional value in value currency |
| D5255 | Turnover in value currency |
| D5256 | Trade report turnover in value currency |
| D5257 | Last trade report yield |
| D5258 | Yield |
| D5259 | Fair value |
| D5260 | Fair Value Spread |
| D5261 | Fair Value Ranking |
| D5262 | Limit up/down indicator |
| D5263 | Number of extensions |
| D5264 | Disparate ratio |
| D5265 | Indicates the timing of a trade (late, out of session) |
| D5266 | Index indicator in percent. |

| Dynamic (D) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| D5267 | Identification of the venue where the trade was executed. Example of venues are the bank identifier code (BIC) and market identifier code (MIC). |
| D5268 | To-be-cleared flag |
| D5269 | Quantity of notation |
| D5270 | Quantity unit |
| D5271 | Emission type |
| D5272 | MiFID Notation of Qty in Measurement Unit, Indication of measurement units in which the quantity in measurement unit is expressed, eg. TOCD = Tons of Carbon Dioxide |
| D5273 | MiFID Qty in Measurement Unit. The equivalent amount of commodity traded expressed measurement unit |
| D5274 | Notional currency |

## 5.2 Static (S) Field ID Codes

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1 | Add (3) / Modify (2) / Delete (1) Flag |
| S2 | Root symbol (for options. etc) |
| S3 | DTB version code |
| S4 | Expiration day |
| S5 | Expiration month |
| S6 | Expiration year (modulo 100) |
| S7 | Strike price |
| S8 | Contract size (shares per contract) |
| S9 | Listed Currency |
| S10 | Unit size (not used) |
| S11 | Unit type (not used) |
| S12 | Issuer name |
| S12 | Company name |
| S13 | Issuer description |
| S13 | Additional company name information |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S14 | Last trading date day |
| S15 | Last trading date month |
| S16 | Last trading date year |
| S17 | High |
| S17 | 52 weeks high |
| S18 | Low |
| S18 | 52 weeks low |
| S19 | ISIN code |
| S20 | Market specific instrument type |
| S21 | Market specific industry sector/Market Tier (Nasdaq) |
| S30 | Minimum tick size |
| S31 | Contract name |
| S32 | Short name |
| S33 | Sedol code |
| S33 | Local instrument code (like sedol, sicovam, wpk,...) |
| S34 | Country |
| S35 | FTSE flag 0=no,1=100,2=250,... |
| S35 | Market specific security flag (index constituents, special sec sub type) |
| S36 | Market specific segment code (like LSE market segment) |
| S37 | Market specific sector code (like LSE market sector) |
| S38 | Additional companies long name (n.u.) |
| S39 | 2nd symbol name (n.u.) |
| S40 | Contract source information |
| S41 | Previous currency code (after EURO conversion) |
| S54 | Enablement Byte |
| S214 | Listing market for the exchange (US Equities) |
| S512 | Common shares (/ 10000) |
| S512 | Number of Listed shares |
| S513 | Preferred shares ( / 10000) |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S514 | Ranking (S&P ranking) |
| S515 | Fiscal year end month (1=Jan,...) |
| S516 | 52 week high price – Please do not use, please see S695 onwards |
| S517 | 52 week high price date (Julian) - Please do not use, please see S695 onwards |
| S518 | 52 week low price - Please do not use, please see S695 onwards |
| S519 | 52 week low price date (Julian) - Please do not use, please see S695 onwards |
| S520 | P/E (== KGV) |
| S521 | Last dividend (annual) |
| S522 | Last dividend date |
| S523 | Next dividend |
| S524 | Next dividend date |
| S525 | Cash ex dividend |
| S526 | Special dividend |
| S527 | Split ratio |
| S528 | Last split date |
| S529 | Earnings per share (current) |
| S530 | Earnings per share (estim.)/ Consensus |
| S531 | Earnings per share interim |
| S532 | Earnings per share 5 years growth |
| S533 | Earnings per share last fiscal year |
| S534 | Debt to equity ratio |
| S535 | Yield |
| S536 | Volatility beta |
| S537 | Volatility V30 (TPF only) |
| S538 | Volatility V250 (TPF only) |
| S539 | Volatility K30 (TPF only) |
| S540 | Volatility K250 (TPF only) |
| S541 | DIP |
| S542 | Last subscription right |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S543 | Last subscription right date |
| S544 | Subscription ratio/ Conversion ratio |
| S545 | Maturity start date |
| S546 | Maturity end date |
| S547 | Interest rate |
| S548 | Interest due date |
| S549 | Capitalization |
| S550 | Issue price |
| S551 | Interest rate period |
| S552 | Next subscription price |
| S553 | Next subscription price date |
| S554 | Repayment price |
| S555 | Listing start date (string) |
| S556 | Listing end date (string) |
| S557 | Nominal price |
| S558 | Adjusted price |
| S559 | Coupon number |
| S560 | High limit |
| S561 | Low limit |
| S562 | Fund performance in percent |
| S563 | Clearing ISIN (Euronext) |
| S564 | LSE Normal Market Size |
| S565 | LSE ex-market code |
| S566 | LSE ex-market start date (string) |
| S567 | LSE ex-market end date (string) |
| S568 | Next split ratio |
| S569 | Next split date (string) |
| S570 | LSE participant mnemonic code |
| S571 | LSE participant bic code |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S572 | LSE participant name |
| S573 | LSE participant telephone number |
| S574 | LSE participant type, valid types are: |
| S575 | LSE participant last update date |
| S576 | Market Mechanism type A |
| S577 | Market Mechanism type B |
| S578 | Type allowed indicator |
| S579 | Period description |
| S580 | Quote close indicator |
| S581 | Delete all orders indicator |
| S582 | Uncrossing process indicator |
| S583 | Closing prices frozen indicator |
| S584 | Participant message entry indicator |
| S585 | Price monitoring indicator |
| S586 | Price monitoring tolerance |
| S587 | Price monitoring period |
| S588 | Price monitoring Dynamic Tolerance |
| S589 | Market mechanism type |
| S590 | Entry allowed indicator |
| S591 | Delete/close allowed indicator |
| S592 | Market segment name |
| S593 | Minimum quote size multiplier |
| S594 | Maximum quote size multiplier |
| S595 | Reduced minimum quote size multiplier |
| S596 | Minimum aggregate size multiplier |
| S597 | Maximum trade size floor multiplier |
| S598 | Minimum trade size ceiling multiplier |
| S599 | Minimum agent order size multiplier |
| S600 | Maximum agent order size multiplier |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S601 | Minimum principal order size |
| S602 | Maximum principal order size |
| S603 | Trade size restriction indicator |
| S604 | Orders best indicator |
| S605 | Executable quotes best indicator |
| S606 | All quotes best indicator |
| S607 | Firm quote execution rank |
| S608 | Limit order execution rank |
| S609 | Committed principal execution rank |
| S610 | Participant code dissemination |
| S611 | Order expiration dissemination |
| S612 | Trade size dissemination indicator |
| S613 | Aggregate size dissemination |
| S614 | Dealing capacity dissemination |
| S615 | Best price dissemination indicator |
| S616 | Firm quote dissemination indicator |
| S617 | Indicative quote dissemination |
| S618 | Committed principal dissemination |
| S619 | Limit order dissemination indicator |
| S620 | Firm exposure order dissemination |
| S621 | Indicative exposure order |
| S622 | Indicative order price entry |
| S623 | Indicative order size entry indicator |
| S624 | Order expiry date and time indicator |
| S625 | Number of valid days |
| S626 | Exposure order single fill indicator |
| S627 | Preferred counterparty indicator |
| S628 | Trade/best indicator |
| S629 | Trade reporting period start time |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S630 | Trade reporting period end time |
| S631 | Overnight trade time limit |
| S632 | Message type |
| S633 | Period start time |
| S634 | Period name |
| S635 | Quote unit |
| S636 | Order Lot size |
| S637 | Minimum principal order size |
| S638 | Maximum principal order size |
| S639 | Minimum agent order size |
| S640 | Maximum agent order size |
| S641 | Minimum quote size |
| S642 | Maximum quote size |
| S643 | Suspended status |
| S644 | Price format code |
| S645 | Display price format code |
| S646 | Session start time (min of day) |
| S647 | Session end time (min of day) |
| S648 | Cmd contract type description |
| S649 | FIM market admission type |
| S650 | Price 1 week back |
| S651 | Price 1 month back |
| S652 | Price 3 months back |
| S653 | Price 6 months back |
| S654 | Price 1 year back |
| S655 | Not used |
| S656 | Price year to date |
| S657 | Average daily volume of last 2 weeks |
| S658 | Average daily volume of last 3 months |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S659 | Average daily volume of last 1 year |
| S660 | Volume weighted average of last 2 weeks |
| S661 | Volume weighted average of last 10 weeks |
| S662 | Volume weighted average of last 1 year |
| S663 | Weekly monetary volume (double) |
| S664 | Minimum tick size/Lot size (Nasdaq) |
| S665 | Minimum value |
| S666 | Original exchange contract code (for derivatives) |
| S667 | LSE Bid Status Flag (Y=takeover situation, N = No Takeover situation) |
| S668 | Nasdaq financial status Indicator |
| S669 | Previous day capital traded |
| S670 | FIM official quotation list |
| S671 | FIM Type of derivative for an instrument (1, 4, 9) |
| S672 | FIM nominal market value |
| S673 | FIM main settlement type |
| S674 | FIM corporate event type |
| S675 | FIM price unit type |
| S676 | Exchange code |
| S677 | Call ('C') or Put ('P') (For HK Bull or Bear) |
| S678 | Annualised Dividend (Toronto) |
| S679 | Issue Capital |
| S680 | Face value |
| S681 | CFI Code |
| S682 | PSE ExDiv Flag |
| S683 | PSE Security Status Flag |
| S684 | PSE ExRight Flag |
| S685 | PSE Designated Flag |
| S686 | PSE Split Flag |
| S687 | PSE Notice Flag |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S688 | Block/Board Lot Size |
| S689 | PSE Big Lot Size |
| S690 | PSE foreign ownable shares |
| S691 | PSE Current foreign shares |
| S692 | PSE DN Coupon date (yyyymmdd) |
| S693 | Issuer Code |
| S694 | Number of Units Issued |
| S695 | Rolling 52 Week High |
| S696 | Rolling 52 Week High Date |
| S697 | Rolling 52 Week Low |
| S698 | Rolling 52 Week Low Date |
| S699 | Calendar 52 Week High |
| S700 | Calendar 52 Week High Date |
| S701 | Calendar 52 Week Low |
| S702 | Calendar 52 Week Low Date |
| S703 | Rolling 52 Week Average Daily volume |
| S704 | Calendar 52 Week Average Daily volume |
| S705 | Total annual volume YTD |
| S706 | Rolling average number of daily trades |
| S707 | Calendar average number of daily trades |
| S708 | Rolling highest number of daily trades |
| S709 | Rolling highest number of daily trades – Date |
| S710 | Calendar highest number of daily trades |
| S711 | Calendar highest number of daily trades - Date |
| S712 | Rolling Lowest number of daily trades |
| S713 | Rolling Lowest number of daily trades – Date |
| S714 | Calendar Lowest number of daily trades |
| S715 | Calendar Lowest number of daily trades - Date |
| S716 | % closing price change today vs 1 month |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S717 | % closing price change today vs 6 month |
| S718 | % closing price change today vs 1 Year |
| S719 | % change of average daily volume (last 10 days) vs ADV 12 Months |
| S720 | Link to equity research file |
| S721 | Exchange name |
| S722 | German WKN (Wertpapierkennummer) |
| S723 | EDI Security Type |
| S724 | EDI Primary Exchange |
| S725 | EDI Exchange code |
| S726 | EDI Local flag |
| S727 | MLD Lock flag (for internal use only) |
| S728 | QS Symbol Suffix |
| S729 | Corporate Action Event ID – unique event identifier |
| S730 | Corporate Action Event label – text description of event eg “company meeting” or “bonus” |
| S731 | Corporate Action Created date – date corporate action was first announced |
| S732 | Corporate Action Changed date – date of last update if first then will equal S731 |
| S733 | Corporate Action flag – possible values are I, U, C, D |
| S734 | Corporate Action Ratio New |
| S735 | Corporate Action Ratio Old |
| S736 | Corporate Action Fraction – possible values are C, D, F, U or blank |
| S737 | Corporate Action resultant ISIN – resultant ISIN from the event |
| S738 | Corporate Action resultant ID – resultant ID from the event |
| S739 | Corporate Action – Filing Date |
| S740 | Corporate Action – Effective Date |
| S741 | Corporate Action – AGM Date |
| S742 | Corporate Action – Pay Date |
| S743 | Corporate Action – End Trade Date |
| S744 | Corporate Action – New Code Date |
| S745 | Corporate Action – Assimilation Date |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S746 | Corporate Action – Redeem Date |
| S747 | Corporate Action – From Date |
| S748 | Corporate Action – DRIP Pay Date |
| S749 | Corporate Action – Notification Date |
| S750 | Corporation Action – EX Date |
| S751 | Corporate Action – Start Trade Date |
| S752 | Corporate Action – Received Date |
| S753 | Corporate Action – To Date |
| S754 | Corporate Action – Split Date |
| S755 | Corporate Action – Last Date |
| S756 | EDI Sec ID |
| S757 | Corporate Action – Due Date |
| S758 | Change YTD |
| S759 | Corporate action start date |
| S760 | Corporate action end date |
| S766 | Segment MIC. In addition to S676 which is the Operating MIC. |
| S767 | Static Link symbol for 0W code (internal only) |
| S1000 | Morningstar Performance Id |
| S1011 | Valoren |
| S1012 | CUSIP |
| S1013 | Sedol |
| S1017 | Share Class Description |
| S1018 | Share Class Status ID |
| S1041 | Morningstar Industry Name |
| S1042 | Morningstar Group Name |
| S1043 | Morningstar Sector Name |
| S1054 | Gross Margin |
| S1055 | Operating Margin |
| S1057 | Net Margin |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1059 | Earnings Before Interest and Tax |
| S1060 | EBITDA |
| S1074 | CF Per Share |
| S1075 | FCF Per share |
| S1076 | Earnings Yield |
| S1077 | PE Ratio |
| S1078 | Sales Yield |
| S1079 | PS Ratio (*not used*) |
| S1080 | Book Value Yield |
| S1081 | Price to Book |
| S1082 | CF Yield |
| S1083 | PCF Ratio |
| S1084 | FCF Yield |
| S1085 | FCF Ratio |
| S1086 | Dividend Yield |
| S1087 | Forward Dividend Yield |
| S1088 | Forward Earnings Yield |
| S1102 | Gross Profit |
| S1113 | Net Income |
| S1118 | Revenue |
| S1122 | Operating Income |
| S1151 | Cash |
| S1299 | ROE / 1 Day Total Return |
| S1314 | Shares outstanding |
| S1315 | MS Market Cap all share classes |
| S1358 | MS Security ID |
| S1359 | MS Symbol |
| S1360 | MS Sectype |
| S1361 | MS Shares Outstanding |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1362 | MS Extended Support (E= ER, F=Fund, 0 = none) |
| S1363 | Diluted EPS |
| S1364 | Dividend per share |
| S1365 | Market Value |
| S1366 | Free Cash flow |
| S1367 | PE Ratio |
| S1368 | Price to EPS |
| S1369 | Return on Investment |
| S1370 | Exchange TSO |
| S1371 | FundShareClassNetAsset |
| S1372 | TrailingY1Yield |
| S1373 | Rating Overall |
| S1374 | Risk Rating Overall |
| S1375 | Performance Rating Overall |
| S1376 | Initial Investment |
| S1377 | Annual Report Net Expense Ratio |
| S1378 | Initial Investment currency |
| S1379 | Inception Date |
| S1380 | JP Fund Base Date |
| S1381 | MS 3 Year Beta |
| S1382 | MS 5 Year Beta |
| S1383 | MS Prospectus Dividend Expense |
| S1384 | MS Dividend Expense |
| S1385 | MS Annual Report Dividend Fee |
| S1386 | MS Fund Annual Report Dividend Fee |
| S1387 | MS Prospective Dividend Yield Long |
| S1388 | MS Prospective Dividend Yield Short |
| S1389 | MS Guaranteed Dividend |
| S1390 | MS Last Dividend paid |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1391 | MS Dividend rate |
| S1392 | MS Dividend Currency Code |
| S1393 | MS Dividend Ending Date (Julian format) |
| S1394 | MS Total Cash Dividend 1 Day |
| S1395 | MS Total Cash Dividend 1 Week |
| S1396 | MS Total Cash Dividend 1 Month |
| S1397 | MS Total Cash Dividend 3 Months |
| S1398 | MS Total Cash Dividend 6 Months |
| S1399 | MS Total Cash Dividend 1 Year |
| S1400 | MS Total Cash Dividend 2 Years |
| S1401 | MS Total Cash Dividend 3 Years |
| S1402 | MS Total Cash Dividend 5 Years |
| S1403 | MS Total Cash Dividend YTD |
| S1404 | MS Total (Regular) Cash Dividend TTM |
| S1405 | FIGI country code |
| S1406 | Indicated Annual Dividend, the value of the dividends that a company is expected to pay out based on its past dividend activity |
| S1407 | Shareclass-level FIGI code |
| S1408 | Minimum subscription amount of investment fund |
| S1409 | Minimum amount to maintain in the investment fund |
| S1494 | Trading method for the security |
| S1495 | N = no, Y = automatch (default: N if absent) |
| S1496 | N = no, Y = yes |
| S1497 | N = no, Y = yes |
| S1498 | N = no counterparty info, Y = counterparty info available |
| S1499 | N = no, Y = yes |
| S1500 | Total issue |
| S1501 | Voting power |
| S1502 | Specifies the first date in the dividend period (when the company earned the result giving the dividend) |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1503 | Specifies the last date in the dividend period |
| S1504 | Dividend currency |
| S1504 | Specifies is the dividend is a proposal or fixed by the general meeting |
| S1506 | Date for general meeting when the dividend was decided |
| S1507 | Specifies the record date of the dividend, when the holders of instruments are eligible to receive the dividend |
| S1508 | Specifies the payment date of declared dividend, on which scheduled date it is to be paid. Only those shareholders who bought the security before the ex-dividend date receive the dividend on the date of payment (payable date) |
| S1509 | Year of assessment |
| S1510 | Taxation value per share |
| S1511 | The date when the current number of listed shares was set |
| S1512 | Share class |
| S1513 | Settlement Type |
| S1514 | Delivery/exercise from date |
| S1515 | Delivery/exercise to date |
| S1516 | If the settlement date is not disseminated, the default date is three days from the trade date |
| S1517 | Number of underlying instruments for this instrument |
| S1518 | Duration from date |
| S1519 | Duration to date |
| S1520 | Exercise lot |
| S1521 | Minimum exercise lot |
| S1522 | Subscription currency |
| S1523 | Dividend from year |
| S1524 | Specifies the quantity of the underlying, which the holder is to receive for the specified no. of options for one share, this data field contains '1' |
| S1525 | Outstanding Amount bond books for bonds |
| S1526 | Margin Rate for bonds |
| S1527 | Bond type |
| S1528 | Issued amount |
| S1529 | Date of issue |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1530 | Outstanding amount |
| S1531 | Record date |
| S1532 | Lottery date |
| S1533 | Conversion price |
| S1534 | No cash flow parameters are registered in SAXESS for basic bonds |
| S1535 | Rate Calculation type |
| S1536 | Day count method for interest rate calculation |
| S1537 | Loan number |
| S1538 | Specifies external bond type |
| S1539 | Specifies when the bond matures. Early (E) = first half of the year, late (L) = second half of the year |
| S1540 | The percentage of which the loan is redeemed. Normally100%. Real yield loans can have a different (normally higher) value |
| S1541 | Specifies the bond has amortization |
| S1542 | Used for FRA (Forward Rate Agreement) loans, futures and forwards. Specifies the fixed (and only) settlement date |
| S1543 | Defines the frequency of adjustment of the interest rate. Specified as no of adjustments per year (2 = half year adjustment, 0.5 = biannual adjustments) |
| S1544 | Refers to a relevant reference rate (e g LIBOR). This rate, if applicable, defines the base of interest rate used for the bond |
| S1545 | Dividend from year |
| S1546 | Defines the frequency of coupons (the cash flow or capitalization of interest). Specified as number of coupons per year (2 = half year coupons, 0.5 = biannual coupons) |
| S1547 | Specifies how the record date is decided |
| S1548 | Specifies which day in any month which is used as the record day. Used only when the record date type is specified as fixed. |
| S1549 | Specifies the number of bank days between the record date and the coupon date. Used only is the record day type is specified |
| S1550 | Specifies if the bond is to be traded only by participants defined as primary dealers for the issuer of the bond |
| S1551 | Specifies the first date from which the interest is calculated |
| S1552 | Specifies whether the system is to calculate the price from a given interest rate or the other way round |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S1553 | Specifies if the bond is a benchmark bond |
| S1554 | Specifies how the interest is calculated. FROM = Calculated from the start date but excluding the end date, THRU = Excluding start date but including the end date, BOTH = Including both start and end date |
| S1555 | Date when the previous coupon was paid |
| S1556 | Date when the last coupon was paid |
| S1557 | Specifies which of the following types a loan is |
| S1558 | Series |
| S1559 | The date when the clearing institute determines which holder is to receive the coupon payout. This date is normally a number of days before the coupon date which has impact on the pricing of bonds. |
| S1560 | Specifies which date is the first in the period. Implies that the rate is valid until the next period begins or the loan matures |
| S1561 | States the type of value that the volume is expressed in |
| S1562 | Identifies the calculation method of the bond/bill |
| S1563 | The interest premium for the market. The premium is used in the calculation of the yield /price of the bond |
| S1564 | Date of latest change at the constituent level (populations, number of shares etc) |
| S1565 | Number of cash flows |
| S1566 | Specifies the number of coupons per year |
| S1567 | Specifies the number of days to first cash flow |
| S1568 | Specifies the number of days in first coupon period |
| S1569 | Specifies the accrued interest |
| S1570 | Specifies the index coupon adjustment |
| S1571 | Specifies the index factor |
| S1572 | Defines whether compound or simple interest should be used for present value calculation |
| S1573 | Specifies the calculation convention for Nasdaq OMX's listed bonds |
| S1574 | Installment frequency |
| S1575 | First ordinary installment date |
| S1576 | Convert from date |
| S1577 | Convert through date |
| S1578 | Reference Index |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1579 | First ordinary coupon date |
| S1580 | Base value |
| S1581 | Base date |
| S1582 | Parent ISIN id |
| S1583 | Lottery date 2 |
| S1584 | Lottery date 3 |
| S1585 | Share capital |
| S1586 | Adjustment amount |
| S1587 | Index price type |
| S1588 | Report UTC loan |
| S1589 | Exercise currency |
| S1590 | Cash component |
| S1591 | Net asset value |
| S1592 | No. of units outstanding |
| S1593 | Tenor option type |
| S1594 | Volume dimension |
| S1595 | Defines what type of identifier is used in the Underlying External Id Field |
| S1596 | Defines the type of security of the underlying |
| S1597 | Percentage of underlying value |
| S1598 | The date when exercise index is fixed |
| S1599 | Trading Currency |
| S1600 | Instrument Sub Type |
| S1601 | Issuer Sign |
| S1602 | Issuer currency |
| S1603 | Price type (monetary amount or yield) |
| S1604 | Round Lot size |
| S1605 | Certified advisor (sponsor) |
| S1606 | Indicates if the instrument has a Liquidity Provider |
| S1607 | Reference Price |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S1608 | Reference Price Yield |
| S1609 | Reference price Higher limit |
| S1610 | Reference price lower limit |
| S1611 | Ranking according to liquidity |
| S1612 | Date of latest change in Basic Data Index for this index |
| S1613 | Deferred Publication Class |
| S1614 | Listed number of units for an order book |
| S1615 | Nominal value |
| S1616 | The Block Trade Criteria size is based on the Average Daily Turnover and represents the minimum size of order qualifying as a block, presented in value in the currency of the order book |
| S1617 | Average daily turnover |
| S1618 | Mid-price Matching |
| S1619 | Maximum mid-price spread |
| S1620 | Mid-price auction |
| S1621 | Mid-price allotment model |
| S1622 | Deferred disclosure of counterparties |
| S1623 | Indicates that this tradable uses CCP clearing |
| S1624 | Settlement schedule |
| S1625 | Index type |
| S1626 | Population type |
| S1627 | Maturity lower limit |
| S1628 | Maturity higher limit |
| S1629 | Index Calculation type |
| S1630 | Start value |
| S1631 | Minimum dissemination interval |
| S1632 | Maximum dissemination interval expressed in seconds |
| S1633 | Index Type (Price or Gross for reinvestment of dividends) |
| S1634 | Date of Last Trade (Euronext) |
| S1635 | Depositary List |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1636 | Index Set of Var Price Tick |
| S1637 | MIC List |
| S1638 | Repo Indicator |
| S1639 | Type of Unit Expected |
| S1640 | Market Indicator |
| S1641 | Tax Code |
| S1642 | Currency Coefficient |
| S1643 | Trading Currency Indicator |
| S1644 | Strike Currency Indicator |
| S1645 | Short sell flag |
| S1646 | Short sell indicator |
| S1647 | NLI asset class |
| S1648 | NLI distribution policy |
| S1649 | NLI Issue Condition code |
| S1650 | NLI Issue frequency code |
| S1651 | NLI Redemption condition code |
| S1652 | NLI Redemption frequency code |
| S1653 | NLI Indicative price min. text |
| S1654 | NLI Indicative price min. date |
| S1655 | NLI Indicative price min. currency |
| S1656 | NLI Indicative price amount |
| S1657 | NLI Type of collective investment vehicle |
| S1658 | NLI Market type code |
| S1659 | NLI Secondary fund type code |
| S1660 | Comma separated list of index symbols where the stock is a constituent |
| S1661 | Comma separated list of index weights |
| S1662 | Comma separated list of index percentages |
| S1663 | Source of static data. Internal use only. |
| S1664 | Static Exercise Type - "A" for American style, "E" for European style |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1665 | NAV total amount |
| S1666 | Foreign NAV total amount |
| S1667 | Foreign NAV amount |
| S1668 | Foreign NAV total |
| S1669 | Cum vol |
| S1670 | Product type |
| S1671 | Foreign NAV |
| S1672 | Basis price |
| S1673 | Previous basis price |
| S1674 | Previous previous basis price |
| S1675 | Previous dividend cash |
| S1676 | Strategy Leg 1 |
| S1677 | Strategy Leg 2 |
| S1678 | Strategy Leg 3 |
| S1679 | Strategy Leg 4 |
| S1680 | Coupon date |
| S1681 | Ex Date |
| S1682 | Payment date |
| S1683 | Morningstar.com Legacy Symbol |
| S1684 | OfferedSecType |
| S1685 | PrevParValue |
| S1686 | NewParValue |
| S1687 | PreParValueCur |
| S1688 | NewParValueCur |
| S1689 | NewSymbol |
| S1690 | DividendType |
| S1691 | GrossDividend |
| S1692 | NetDividend |
| S1693 | GrossDividendCur |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1694 | NetDividendCur |
| S1695 | PayDate2 |
| S1696 | PreviousName |
| S1697 | NewName |
| S1698 | RealtedEvent |
| S1699 | LegalName |
| S1700 | AppointedDate |
| S1701 | MergerStatus |
| S1702 | CompaniesMergedTo |
| S1703 | NegotiatedPrice |
| S1704 | OfferOpeningDate |
| S1705 | OfferClosingDate |
| S1706 | MinimumPrice |
| S1707 | MaximumPrice |
| S1708 | MinQualQuantity |
| S1709 | MaxQualQuantity |
| S1710 | MinAccQuantity |
| S1711 | MaxAccQuantity |
| S1712 | Payment Type |
| S1713 | TaveoverStatus |
| S1714 | OpenDate |
| S1715 | CloseDate |
| S1716 | UnconditionalDate |
| S1717 | TakeoverType |
| S1718 | Ceiling Price |
| S1719 | Floor Price |
| S1720 | Subs update field |
| S1721 | Barrier (call) price at which the CBBC is callable |
| S1722 | Original ICB industry classification code |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1723 | Coupon Type |
| S1724 | MS Earnings per share |
| S1725 | Unicode native language company name |
| S1726 | Upper barrier price |
| S1727 | Underlying paper for warrants etc |
| S1728 | Index constituent ID |
| S1729 | Corresponding iNAV symbol |
| S1730 | Character Set for S1725 |
| S1731 | Local index constituents, comma separated list |
| S1732 | Global index constituents. Comma separated list |
| S1733 | FTSE Sub Sector index identifier |
| S1734 | Local Language Long Name |
| S1735 | Global ID investment type |
| S1736 | Morningstar Listing exchange code |
| S1737 | First trading time in msecs since midnight |
| S1738 | Last trading time in msecs since midnight |
| S1739 | Calendar ID |
| S1740 | Post Trade Parameter ID |
| S1741 | Trading Parameter ID |
| S1742 | Clearing Type |
| S1743 | Exchange Market Size |
| S1744 | Last Trading Day |
| S1745 | Average Daily Turnover |
| S1746 | Warrant Ratio |
| S1747 | Settlement Type |
| S1748 | Standard Market Size |
| S1749 | Unit Of Quotation |
| S1750 | Warrant Expiry |
| S1751 | Warrant Underlying Desc |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S1752 | Price Band Outer Limit Perc |
| S1753 | Static Circuit Breaker Perc |
| S1754 | Dynamic Circuit Breaker Perc |
| S1755 | Primary Book |
| S1756 | Min Reserve Order Value |
| S1757 | Coupon |
| S1758 | Distribution Frequency |
| S1759 | Long Term Debt and Capital Lease Obligation |
| S1760 | Securities borrowed |
| S1761 | Static Reference Price Policy |
| S1762 | CB Alert Tks |
| S1763 | Static CBTks |
| S1764 | Dynamic CBTks |
| S1765 | Filtering interval |
| S1766 | Morningstar ID |
| S1767 | Defines the direction of the product: Bull / Bear, Long / Short, Buy / Sel |
| S1768 | Leverage, field value 1 = 100% |
| S1769 | Settlement date |
| S1770 | Applies to Max certificates |
| S1771 | Applies to Mini-Futures |
| S1772 | Beginning of period for calculating settlement value |
| S1773 | Last day of period of calculating settlement value |
| S1774 | List of participant ids referencing BDParticipant |
| S1775 | Free text field to sum up or reference (URL) the product description |
| S1776 | The MIC code of the market primarily trading the order book. Specified for secondary listings only. |
| S1777 | Source System |
| S1778 | Certificate size |
| S1779 | Filtering class. States the transmitter of the information |
| S1780 | Legal construction |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S1781 | Investment focus geographic |
| S1782 | Investment focus instruments |
| S1783 | Allocation profile |
| S1784 | Number of payouts per year |
| S1785 | Taxation principle |
| S1786 | Type of fund |
| S1787 | Fund domicile |
| S1788 | Market and submarket affiliation |
| S1789 | Type of reporting obligation |
| S1790 | Eurex Market Segment Status Defines if a Eurex product is still traded on 'Eurex classic' (=Published) or on the new trading Architecture (+Active) |
| S1791 | Country of registration |
| S1792 | Country of listing |
| S1793 | Old Instrument |
| S1794 | New Instrument |
| S1795 | Old Name |
| S1796 | New name |
| S1797 | MS Forward Estimate EPS |
| S1798 | MS Free Float |
| S1799 | MS Number of Share Class A outstanding |
| S1852 | Original message type |
| S2188 | Original Sequence no |
| S2000 | Full expiration date (internal use only) |
| S2001 | Longstring field |
| S2002 | Static Delete field (internal use only) |
| S2004 | Instrument code change (internal user only) |
| S2009 | WS authentication token. String field containing the comma-separated token information |
| S3000 | Instrument Start Trading Date |
| S3001 | Instrument Start Trading Date Time |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S3002 | Instrument End Trading Date |
| S3003 | Instrument End Trading Date Time |
| S3004 | Option Expiration Start Date |
| S3005 | Option Expiration Start Date Time |
| S3006 | Option Expiration End Date |
| S3007 | Option Expiration End Date Time |
| S3008 | Maturity Time |
| S3009 | Corporate Action – Option ID – Multiple payment option ID (integer) |
| S3010 | Corporate Action – Serial ID – Multiple payment serial ID (integer) |
| S3011 | Corporate Action – Par Value – Security Par value (Double) |
| S3012 | Corporate Action – Par Value Currency – Currency of the par value (string) |
| S3013 | Corporate Action – Listing Status (D, N, R, S or blank) **** |
| S3014 | Corporate Action – Pay Type (B, C, S and Blank) |
| S3015 | Corporate Action – Priority – Indicated order of events when date is shared 1,2,3,4 etc. |
| S3016 | Corporate Action – Withdrawal to Date |
| S3017 | Corporate Action – Withdrawal From Date |
| S3018 | Corporate Action – Min Price |
| S3019 | Corporate Action – Max Price |
| S3020 | Corporate Action – Start Subscription |
| S3021 | Corporate Action – End Subscription Date |
| S3022 | Corporate Action – Due Date |
| S3023 | Corporate Action – FYE Date |
| S3024 | Corporate Action – Pay Date 2 |
| S3025 | Corporate Action – Period End Date |
| S3026 | Corporate Action – Option Election Date |
| S3027 | Corporate Action – Registration Date |
| S3028 | Corporate Action – Declaration Date |
| S3029 | Corporate Action – Drip Last Date |
| S3030 | Corporate Action – Drip Pay Date |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3031 | Corporate Action – Crest Date |
| S3032 | Corporate Action – Issue Price (Subscription prce) |
| S3033 | Corporate Action – Old FY Start Date |
| S3034 | Corporate Action – Old FY End Date |
| S3035 | Corporate Action – New FY Start Date |
| S3036 | Corporate Action – New FY End Date |
| S3037 | Corporate Action – Appointed Date |
| S3038 | Corporate Action – Offer Opens Date |
| S3039 | Corporate Action – Offer Closes Date |
| S3040 | Corporate Action – Cash Back |
| S3041 | Corporate Action – Redemption Price |
| S3042 | Corporate Action – Lapsed Premium Price |
| S3043 | Corporate Action – Cm Acq. Date (Takeover) |
| S3044 | Corporate Action – Unconditional Date |
| S3045 | Corporate Action – Dividend – Gross Dividend |
| S3046 | Corporate Action – Dividend – Net Dividend |
| S3047 | Corporate Action – Dividend – Dividend Frequency |
| S3048 | Corporate Action – Dividend – Withholding tax rate |
| S3049 | Corporate Action – Dividend – Coupon |
| S3050 | Corporate Action – Dividend – Depositary Fees |
| S3051 | LEI – Legal Entity Identifier |
| S3052 | MS Funds Category ID |
| S3053 | MS Funds Global Category ID |
| S3054 | Name of underlying Stock |
| S3055 | Sector ID |
| S3056 | Group ID |
| S3057 | Industry IF |
| S3058 | 30 Day average volume |
| S3059 | Morningstar Investment (Sec) ID |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3060 | BONO Cross trades inclusion indicator |
| S3061 | BONO hours inclusion indicator |
| S3062 | Delta basis trade inclusion indicator |
| S3063 | IBEX Cross trades hours inclusion indicator |
| S3064 | IBEX Futures trades inclusion indicator |
| S3065 | Normal Cross trades hours inclusion indicator |
| S3066 | Normal Hours inclusion indicator |
| S3067 | LEG Ratio Quantity |
| S3068 | No if shares per contract |
| S3069 | Original exchange symbol |
| S3070 | Contract Subgroup ID |
| S3071 | ISO MIC code used to identify the underlying listing venue |
| S3072 | MIC code of the MTF |
| S3073 | SWIFT code of the Central Securities Depository (CSD) |
| S3074 | Margin Price |
| S3075 | Strike Price Divisor |
| S3076 | Fund Type |
| S3077 | Dividend Schedule |
| S3078 | Dividend Amount Type |
| S3079 | Contract size (decimal) |
| S3080 | Latest ex-div date (Julian format) |
| S3081 | Real Listing Exchange |
| S3089 | Primary instrument in a restructuring corporate action |
| S3090 | Secondary instrument in a restructuring corporate action |
| S3091 | Resultant instrument in a restructuring corporate action |
| S3092 | The type of dividend in a corporate action – Cash Dividend/Special Dividend/Return on capital |
| S3093 | The Declare date of a dividend in a corporate action |
| S3094 | The Record date of a dividend in a corporate action |
| S3095 | The Payment date of a dividend in a corporate action |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3096 | The currency of the Dividend payment in a corporate action |
| S3097 | The coupon of a dividend in a corporate action |
| S3098 | The frequency of a dividend payment in a corporate action – Annually/Semi-Annually/ Quarterly/Monthly |
| S3099 | Indicates whether an instrument is active (A) or not (I) in the feed (internal use only) |
| S3100 | ETF Leverage Factor |
| S3101 | Anticipated quotation release time |
| S3102 | Denotes the IPO price to be used for intraday net change calculations |
| S3103 | Indicator of inclusion |
| S3104 | Price Limit Type for the price limits |
| S3105 | Min Trade Vol |
| S3106 | Max Trade Vol |
| S3107 | Centre Strike Flag for Options |
| S3108 | Book Type (regular, off-book, both) |
| S3109 | Order submission interval in ms |
| S3110 | Old Currency for Trading Currency change – Corporate Action |
| S3111 | Child Spin off instrument for Spin off – Corporate Action |
| S3112 | Subscription Price – Corporate Actions |
| S3113 | Child Instrument Closing Price – Corporate Actions |
| S3114 | Primary Instrument Closing Price – Corporate Actions |
| S3115 | Relative Weight for composite |
| S3116 | Earnings Adjusted to Index |
| S3117 | Latest 12 months earnings |
| S3118 | Strategy Leg information for all legs |
| S3119 | Option Hedge information |
| S3120 | 52week high price provided by the exchange |
| S3121 | 52week high date provided by the exchange (yyyymmdd) |
| S3122 | 52week low price provided by the exchange |
| S3123 | 52week low date provided by the exchange (yyyymmdd) |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3124 | The business date |
| S3125 | Index Status |
| S3126 | Index Cap size type |
| S3127 | Predetermined price level of the underlying instrument that triggers premature expiry. Field is only relevant for certain types of warrants |
| S3128 | Underlying price level where the investment product reaches its maximum payoff. Field is only relevant for certain types of warrants and ETNs |
| S3129 | OrderNote |
| S3130 | Produkt Sort |
| S3131 | Typ der Basiswerte |
| S3132 | Optionstyp |
| S3133 | Schutz gegen Wahrunsrisiko |
| S3134 | Name des Emittenten |
| S3135 | WKN des Derivats |
| S3136 | ISIN des Derivats |
| S3137 | Ausfuhrungsart |
| S3138 | Marketing Name |
| S3139 | WKN des Basiswerts |
| S3140 | ISIN des Basiswerts |
| S3141 | Wert der Barriere |
| S3142 | Nominalwahrung des Basiswertes |
| S3143 | Falligkeitstag des Derivats |
| S3144 | Bezugsverhaltnis |
| S3145 | Produktname des Emittenten |
| S3146 | Erster Handelstag |
| S3147 | Letzter Handelstag |
| S3148 | Erster Handelstag OTC |
| S3149 | Letzter Handelstag OTC |
| S3150 | Handelsgment |
| S3151 | Handelseinhert |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3152 | Max. Spread in Euro |
| S3153 | Max. Spread in Prozent |
| S3154 | Kursbarriere fur den Spread in Prozent |
| S3155 | Min. Size in Stuck |
| S3156 | Min. Size in Euro |
| S3157 | Handelsbeginn |
| S3158 | Handelssende |
| S3159 | Ausgabevolumen |
| S3160 | Indextyp |
| S3161 | Fees |
| S3162 | Cancellation |
| S3163 | Zusatzinformation |
| S3164 | Cap |
| S3165 | Sicherungsschwelle |
| S3166 | Knock-out Barriere |
| S3167 | Start Wert (Variable Wiederholung [Range I]) |
| S3168 | Stop Wert (variable Wiederholung [Range II]) |
| S3169 | Nominalwert |
| S3170 | Interest Rate |
| S3171 | Rolling |
| S3172 | Hebelprodukt |
| S3173 | Kursnotierung |
| S3174 | Kurs in % notiert |
| S3175 | Datum der Beruhrung der Barriere |
| S3176 | Veranderungsdatum |
| S3177 | Participationsrate |
| S3178 | Bonuslevel |
| S3179 | Wahrung des Bonuslevels |
| S3180 | Start Zeichnungsperiode |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3181 | Ende Zeichnungsperiode |
| S3182 | Emissionspreis |
| S3183 | Emissionszuschlag |
| S3184 | Marktsegment |
| S3185 | QLP |
| S3186 | Maximum redemption price |
| S3187 | Produktkategorie der Hebelprodukte |
| S3188 | Produktkategorie der Anlageprodukte |
| S3189 | Land der Heimatborse des Basiswert |
| S3190 | Zahlungsdatum |
| S3191 | Privatplatzierung |
| S3192 | Name (Termsheet) |
| S3193 | Ausgabetag |
| S3194 | Ausgabevaluta |
| S3195 | Wahrung Ausgabepreis |
| S3196 | Referenzborse |
| S3197 | Referenzkurs |
| S3198 | Rolling-Strategie |
| S3199 | Rolling-Periode |
| S3200 | Managementgebuhr |
| S3201 | Lock-In |
| S3202 | Kapitalschutz |
| S3203 | Abwicklungsart |
| S3204 | Aktivkennzeichen |
| S3205 | Deaktivierungsdatum |
| S3206 | Ausgeknockt |
| S3207 | Klassifizierung Boerse Stuttgart Level 4 |
| S3208 | Name Klassifizierung Boerse Stuttgart Level 4 |
| S3209 | Aktivcode |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3210 | ID des Emittenten |
| S3211 | ID der Emittentengruppe |
| S3212 | Adresse des Emittenten |
| S3213 | e-Mail Adresse des Emittenten |
| S3214 | Servicetelefon des Emittenten |
| S3215 | URL des Emittenten |
| S3216 | Produkttyp des Emittenten |
| S3217 | Produkttypebeschreibung Emittent |
| S3218 | Zeitpunkt der Stammdatenanpassung |
| S3219 | Zinsberechnungsmethode |
| S3220 | Bloomberg ID |
| S3221 | Bloomberg ID des Basiswerts |
| S3222 | Bedingung Alpha-Struktur |
| S3223 | Azahl Stucke des Basiswertes im Basket |
| S3224 | Prozentueller anteil des Basiswerts im Basket |
| S3225 | Domizilland des Basiswerts |
| S3226 | Einheit der Barriere |
| S3227 | Wert der Barriere |
| S3228 | Datum Beginn Gultigkeit der Barriere |
| S3229 | Datum Ende Gultigkeit der Barriere |
| S3230 | Enddatum der Periode |
| S3231 | Startdatum der Periode |
| S3232 | Zahlungsdatum |
| S3233 | Zinssatz in % |
| S3234 | Min. Zinssatz in % |
| S3235 | Max. Zinssatz in % |
| S3236 | Zinsbetrag absolut |
| S3237 | Partizipationsfaktor |
| S3238 | Min. Partizipationsfaktor |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3239 | Bonusbetrag |
| S3240 | Lock-In Betrag |
| S3241 | Lock-In in % |
| S3242 | Min. Ruckzahlungsbetrag |
| S3243 | Min. Ruckzahlungsbetrag in % |
| S3244 | Max. Ruckzahlungsbetrag in % |
| S3245 | Art der Zusatzinformation |
| S3246 | Sprache der Zusatzinformation |
| S3247 | Zusatzinformation |
| S3248 | Delisting Datum |
| S3249 | Ablaufdatum |
| S3250 | Handelsmodell |
| S3251 | Klassifizierung Eusipa |
| S3252 | Name Klassifizierung Eusipa |
| S3253 | Handelsplatz |
| S3254 | Cashflow Type |
| S3255 | Typ der Barriere |
| S3256 | Strategie der Anlagepolitik |
| S3257 | Industriebranche |
| S3258 | Aktiv gemanaged |
| S3259 | Basket Type |
| S3260 | Nominalwahrung des Basiswertes |
| S3261 | Einheit des Basiswertes |
| S3262 | Kennzeichnung Intraday-Emission |
| S3263 | Grund des Delistings |
| S3264 | Rucknahmebetrag |
| S3265 | Premium-Paket |
| S3266 | Eindeutigkeit Zuordnung der Barrieren zu Cashflows |
| S3267 | Eindeutigkeit der Barrieren |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S3268 | Wahrung der ruckzahlungsbetrage |
| S3269 | Boerse Stuttgart instrument Number BSIN |
| S3270 | IDMS key |
| S3271 | Is Incomplete |
| S3272 | Final Valuation Date |
| S3273 | Barrier Specification |
| S3274 | Data under review |
| S3275 | Type of Observation |
| S3276 | LEI |
| S3277 | Leverage Factor |
| S3300 | Previous days official price |
| S3301 | Previous days reference price |
| S3302 | Last price in preceding session |
| S3303 | Date of last price in preceding session (yyyymmdd) |
| S3304 | Listed price |
| S3305 | Off Exchange Increment Quantity |
| S3306 | Off Exchange Increment Price |
| S3307 | Off Exchange Increment Option Price |
| S3308 | Unit Quantity Denominator |
| S3309 | Preceding or current day,1 – current, 5 – preceding day |
| S3310 | Constant multiplier of the Notional Vega defined on the product level and used for the clearing quantity conversion |
| S3311 | Approximate number of trading days during one year defined as a constant on the product level and used for the calculation of Realized Variance |
| S3312 | Total number of trading days of the instrument, including the first and last trading day, which is one day before the expiration |
| S3313 | Total number of trading days already passed since the introduction of the instrument |
| S3314 | Short term interest rate used for the calculation of the next day ARMVM. Only provided for the previous day |
| S3315 | Calculated from all underlying closing prices since the introduction of the instrument adjusted by Annual Trading Business Days. Also provided for previous day |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3316 | Calculated from the corresponding Interest-Rate till expiration. Also provided for previous day |
| S3317 | Accumulated return on modified variation margin represents the economic cost of the variation margin from one trading day to the next. Also provided for previous day |
| S3318 | Implied volatility that has been used to calculate Settle Price. On the first trading day it is the bas for Standard Variance of the instrument. Represents trading notation of the Settle Price and is only provided for previous day |
| S3319 | Used as a variance reference for the trading price conversion and the settlement price calculation. The standard variance is set to the implied volatility at the end of the first trading day. It is provided during the first trading day when parameters are final and then remains unchanged for the rest of the trading days. |
| S3320 | End-of-Day Settlement Price. Settlement price in clearing notation. Only provided for previous day |
| S3321 | Indicates whether the automatic calculation of the parameters has been disabled and parameters have been manually defined. Intraday update is possible at any time, 0 – automatic, 1 – manual |
| S3322 | Price Notation for Variance Futures. 1 – price + quantity, 2 – Volatility Strike & Vega Notation |
| S3323 | Interest Rate |
| S3324 | Previous day closing price of the underlying |
| S3325 | Tier |
| S3326 | Lot type, 1 – odd lot, 2 – round lot, 3 – block lot, 4 – all or none |
| S3327 | Underlying status, 1 – active, 2 – delisted |
| S3328 | Is virtual underlying status, 1 – yes, 2 – no |
| S3329 | Stop Loss, a Stop loss is the level o9f the underlying that, if reached, a portion can be redeemable on termination of the warrant |
| S3330 | Underlying instrument type code |
| S3331 | Underlying security code for warrants |
| S3332 | ETN Production Classification Code |
| S3333 | Distribute Type Code |
| S3334 | Expiration Redemption Price Decision Start Date |
| S3335 | Expiration Redemption Price Decision End Date |
| S3336 | Final Index Value |
| S3337 | Index Value In Sum of Monex |
| S3338 | Previous Days Taxable Basic Price |
| S3339 | Previous Days Taxable Basic Price Before Dividend |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3340 | Previous Days Cash Dividend Price |
| S3341 | Day Before Previous Days Taxable Basic Price |
| S3342 | Previous Day IV |
| S3343 | During Market Hours / Final IV |
| S3344 | Drip Reinvestment Price |
| S3345 | Country Code |
| S3346 | Frank Flag |
| S3347 | Franked Dividend |
| S3348 | Un-Franked Dividend |
| S3349 | Adjustment Rule |
| S3350 | Exercise Style |
| S3351 | FLEXIBLE_IND |
| S3352 | LEGS |
| S3353 | MATURITY_RULE_INCR |
| S3354 | MATURITY_RULE_INCR_UINT |
| S3355 | SETTLEMENT_METHOD |
| S3356 | SECURITY_SUBTYPE |
| S3357 | Alpha code of parent index |
| S3358 | Index category (C, P, E, V, O) |
| S3359 | Index weight |
| S3360 | Strategy leg 5 |
| S3361 | Strategy leg 6 |
| S3362 | Strategy leg 7 |
| S3363 | Strategy leg 8 |
| S3364 | Strategy leg 9 |
| S3365 | Strategy leg 10 |
| S3366 | Strategy leg 11 |
| S3367 | Strategy leg 12 |
| S3368 | Strategy leg 13 |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3369 | Strategy leg 14 |
| S3370 | Strategy leg 15 |
| S3371 | Strategy leg 16 |
| S3372 | Strategy leg 17 |
| S3373 | Strategy leg 18 |
| S3374 | Strategy leg 19 |
| S3375 | Strategy leg 20 |
| S3376 | Fund distribution status A=Acc, I=Inc |
| S3377 | Morningstar Standard Name |
| S3378 | MS Short Business Description |
| S3379 | MS Medium Business Description |
| S3380 | HKFE Instrument Class name |
| S3381 | HKFE Instrument Class ID |
| S3382 | HKFE CommodityCode (Numerical identifier of the Underlying) |
| S3383 | Number of Underlying entities per contract |
| S3384 | Price quotation factor used to calculate the trade price from the order |
| S3385 | Delisting Date |
| S3386 | Delisting time |
| S3387 | Identifier of the foreign ownership rule for which this message applies |
| S3388 | Merger Status |
| S3389 | Takeover Status |
| S3390 | Cross order bid ask spread in percent |
| S3391 | Minimum BTF (block trade facility) quantity |
| S3392 | CA - Acquirer Name |
| S3393 | CA - Target Name |
| S3394 | CA - Acquirer ISIN |
| S3395 | CA - Target ISIN |
| S3396 | CA - New company name |
| S3397 | CA - New ISIN |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3398 | CA - Old company name |
| S3399 | CA - Old ISIN |
| S3400 | Allow NVDR ( Values are ALL, NONE, SELL, ONLY) |
| S3401 | Allow short sell on NVDR (values are Y, N) |
| S3402 | Support block trades only |
| S3403 | Update inactive instruments to historical data |
| S3404 | Home country code |
| S3405 | SFD legal form code |
| S3406 | SFD legal status code |
| S3407 | SFD qualified investors only ( T= True, F= False) |
| S3408 | SFD share class code |
| S3409 | SFD price type code (1=single,2=dual,3=single swinging) |
| S3410 | SFD investment manager |
| S3411 | SFD distributor in Switzerland |
| S3412 | SFD management company |
| S3413 | SFD depository bank |
| S3414 | SFD Swiss representative |
| S3415 | SFD Swiss paying agent |
| S3416 | Trading time opening auction in CET |
| S3417 | Trading time intraday auction in CET |
| S3418 | Trading time closing auction in CET |
| S3419 | Specifies if bond is guilt-edged (Y/N) |
| S3420 | Management Fee |
| S3421 | Number between 1-12 marking the month when payed out |
| S3422 | Investment region |
| S3423 | Capital-back guarantee, in percent |
| S3424 | Update inactive instruments historical data |
| S3425 | The multiple by which the strike price can be |
| S3426 | The maximum allowable strike price |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3427 | The premium price where above and below fractions take effect |
| S3428 | The multiple that premium can be when above the break point |
| S3429 | Governance Indicator |
| S3430 | Indicates the Tolerance Percentage for the BTF |
| S3431 | EMS - Used to specify the minimum size of a BTF for an instrument |
| S3432 | Unique code used to identify the calendar listed in MIT308 file |
| S3433 | EMS - Used to specify the maximum size of a Cross/BTF order for an instrument |
| S3434 | Indicates the allowance to be applied to the reference price. If set to zero should be disregarded |
| S3435 | Matching Cycle Seconds of the individual stock using aggregate auction. A value of zero means continuous market method |
| S3436 | Previous Business Day Exercise Volume |
| S3437 | Previous Business Day Cancellation Volume |
| S3438 | Issued Balance Volume for every 1000 Warrants (CBBC) |
| S3439 | Exercise Rate (per thousand units) |
| S3440 | Has a market maker or does not have a market marker |
| S3441 | Minimum order size on entry allowed for that instrument to set a revised Best Bid/offer (BBO) |
| S3442 | Tick size for hybrid |
| S3443 | Tick size for VBBO |
| S3444 | Price Buy back price. Early redemption buyback price for bonds. If it is defined, Buy Back Date field must be filled. If defined, yield calculation is based on this date and price. |
| S3445 | Local Market Date Buy back. Early redemption of bonds Buyback date. If it is defined, yield calculation is based on this date |
| S3446 | Instrument Price Precision |
| S3447 | The minimum volume required for post only orders |
| S3448 | Trading date in the format YYYYMMDD |
| S3449 | Issue limit ratio (Ex:15% to 0.15 Delivery) |
| S3450 | Individual limit ratio (Ex:15% to 0.15 Delivery) |
| S3451 | Number of listed stock (Unit = share) |
| S3452 | Available quantity for order (Unit = share) |
| S3453 | Limit exhaustion type (0 = normal, 1 = exhaustion type, 2 = newly designated to exhaustion issue, 3 = Lift of exhaustion issue) |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3454 | Market participant number used to identify and sort the market participant |
| S3455 | Liquidity Provide starting date given in the format YYYYMMDD |
| S3456 | Liquidity Provide ending date given in the format YYYYMMDD |
| S3457 | Order spread unit code (R = Rate, T= Tick) |
| S3458 | Order spread value. This is the best order spread Interval or rate which happens to submit LP/MM order as duty |
| S3459 | Market closed for holiday order spread multiple. Applies to underlying assets for derivatives, ELW and ETF. This is used when the present value of tracking assets is unable to be judged because of holiday, pre-hours session, post-hours session, market close for holiday etc. The multiple is applied. |
| S3460 | Duty order summit time interval (Unit = Second. Submit the bid order or the ask order which decrease the First best order interval in 00 seconds) |
| S3461 | Bid minimum order price |
| S3462 | Ask minimum order price |
| S3463 | Index arbitrage sell order remaining volume |
| S3464 | Index arbitrage buy order remaining volume |
| S3465 | Non arbitrage sell order remaining volume |
| S3466 | Non arbitrage buy order remaining volume |
| S3467 | Index arbitrage sell order volume |
| S3468 | Index arbitrage buy order volume |
| S3469 | Non arbitrage sell order volume |
| S3470 | Non arbitrage buy order volume |
| S3471 | Non arbitrage bid quotes orders not matched program trading content |
| S3472 | Index arbitrage ask principal trading quantity |
| S3473 | Index arbitrage bid trust trading quantity |
| S3474 | Index arbitrage bid principal trading quantity |
| S3475 | Index non arbitrage ask trust trading quantity |
| S3476 | Index non arbitrage ask principal trading quantity |
| S3477 | Index non arbitrage bid trust trading quantity |
| S3478 | Index non arbitrage bid principal trading quantity |
| S3479 | Index arbitrage ask trust trading value |
| S3480 | Index arbitrage ask principal trading value |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S3481 | Index arbitrage bid trust trading value |
| S3482 | Index arbitrage bid principal trading value |
| S3483 | Index non arbitrage ask trust trading Value |
| S3484 | Index non arbitrage ask principal trading value |
| S3485 | Index non arbitrage bid trust trading value |
| S3486 | Index non arbitrage bid principal trading value |
| S3487 | Input Date given in the format YYYYMMDD |
| S3488 | Comment. In the case of an extraordinary event regarding a trading margin loss balance check |
| S3489 | Index code refer to code table |
| S3490 | Dividend rate |
| S3491 | Code category (1 = Group code, 2 = Maturity code) |
| S3492 | Group maturity code (Group code = "XXXXX", Maturity code = "XXX ") |
| S3493 | Group maturity code name |
| S3494 | Group maturity code levels (Group code = 0,1,2,3,4, Maturity code = 0,1,2,3) |
| S3495 | Maturity code |
| S3496 | Pure price index |
| S3497 | Total return index |
| S3498 | Market price index |
| S3499 | Reinvest 0 index |
| S3500 | Reinvest call index |
| S3501 | Pure price index weight |
| S3502 | Total return index weight |
| S3503 | Market price index weight |
| S3504 | Reinvest 0 index weight |
| S3505 | Reinvest call index weight |
| S3506 | Mixed index pure price index weight |
| S3507 | Mixed index total return index weight |
| S3508 | Mixed index reinvest 0 index weight |
| S3509 | Mixed index reinvest call index weight |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3510 | Average duration |
| S3511 | Average convexity |
| S3512 | Average remaining maturity |
| S3513 | Average current yield |
| S3514 | Average spread sign |
| S3515 | Average spread |
| S3516 | Number of securities |
| S3517 | Issued amount |
| S3518 | Issued amount weight |
| S3519 | Opening price total amount |
| S3520 | Opening price total amount weight |
| S3521 | Accumulative cash |
| S3522 | Cash inflow |
| S3523 | Reinvest call cash |
| S3524 | Retail bond type code (GA = KTB, MA = MSB, BA = Financial Bond, SA = Non-financial Special Bond, CA = Corporate Bond, ET = Municipal Bonds, EC = Others) |
| S3525 | Retail issue category Korean |
| S3526 | Retail issue category English |
| S3527 | Retail bond generated quotes possibility (N = Impossible to send generated quotes, Y = Possible to generated quotes) |
| S3528 | Ask trading volume (Unit = share) |
| S3529 | Ask trading value (Unit = KRW) |
| S3530 | Bid trading volume (Unit = share) |
| S3531 | Bid trading value (Unit = KRW) |
| S3532 | PT month good type code (1 = The first nearby month, 9 = Others) |
| S3533 | Trust principle type code (10 = Trust trading, 30 = Principal trading) |
| S3534 | Member number |
| S3535 | Stock ask volume (Unit = 1000 Shares) if it is Less than decimal place round up |
| S3536 | Stock ask value (Unit = Million KRW) if it is Less than decimal place round up |
| S3537 | Stock bid volume |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3538 | Stock bid value |
| S3539 | Futures ask volume (Unit = Contract) |
| S3540 | Futures ask value (Unit = Million KRW) if it is Less than decimal place round up |
| S3541 | Futures bid volume (Unit = Contract) |
| S3542 | Futures bid value (Unit = Million KRW) if it is Less than decimal place round up |
| S3543 | Call ask volume (Unit = Contract) |
| S3544 | Call ask value (Unit = Million KRW) if it is Less than decimal place round up |
| S3545 | Call bid volume |
| S3546 | Call bid value |
| S3547 | Put ask volume (Unit = Contract) |
| S3548 | Put ask value (Unit = Million KRW) if it is Less than decimal place round up |
| S3549 | Put bid volume (Unit = Contract) |
| S3550 | Put bid value (Unit = Million KRW) if it is Less than decimal place round up |
| S3551 | Stock errors quantity |
| S3552 | Stock errors cause |
| S3553 | Arbitrage ask trust best quote volume |
| S3554 | Arbitrage ask proprietary best quote volume |
| S3555 | Arbitrage bid trust best quote volume |
| S3556 | Arbitrage bid proprietary best quote volume |
| S3557 | Non arbitrage ask trust best quote volume |
| S3558 | Non arbitrage ask proprietary best quote volume |
| S3559 | Non arbitrage bid  trust best quote volume |
| S3560 | Non arbitrage bid  proprietary best quote volume |
| S3561 | Arbitrage ask trust best quote amount |
| S3562 | Arbitrage ask proprietary best quote amount |
| S3563 | Arbitrage bid trust best quote amount |
| S3564 | Arbitrage bid proprietary best quote amount |
| S3565 | Non arbitrage ask trust best quote amount |
| S3566 | Non arbitrage ask proprietary best quote amount |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3567 | Non arbitrage bid trust best quote amount |
| S3568 | Non arbitrage bid proprietary best quote amount |
| S3569 | Own stock report (0 = N/A, N = Own stock direct general, S = Own stock direct stock option) |
| S3570 | Bid or Ask (0 = Trust, 1 = Ask, 2 = Bid) |
| S3571 | Treasury stock application date given in format YYYYMMDD |
| S3572 | Treasury stock trading declaration Start Date given in format YYYYMMDD |
| S3573 | Treasury stock trading declaration End Date given in format YYYYMMDD |
| S3574 | Treasury stock trading method code (0 = N/A, 1 = Treasury stock in general, 2 = Treasury stock such as Bank of Korea, 3 = Treasury Stock such as Government, etc) |
| S3575 | Treasury stock application market/member participant number. For example = 00001 |
| S3576 | Open price single price auction application quantity on application date during declaration period |
| S3577 | Connected application quantity on application date during declaration date |
| S3578 | Treasury stock off-hour declaration quantity in off-hour session (AM,PM) |
| S3579 | Accumulated treasury stock trading quantity |
| S3580 | Accumulated treasury Stock trading value |
| S3581 | Market participant number |
| S3582 | Market participant name in Korean |
| S3583 | Market participant name in English |
| S3584 | Market participant abbreviated name in Korean |
| S3585 | Long name of the instrument |
| S3586 | Index Arbitrage Sell Order Remaining volume (pre-disclosed) |
| S3587 | Index Arbitrage Buy Order Remaining volume (pre-disclosed) |
| S3588 | Non Arbitrage Sell Order Remaining volume (pre-disclosed) |
| S3589 | Non Arbitrage Buy Order Remaining volume (pre-disclosed) |
| S3590 | Index Arbitrage Sell Order Remaining volume (post-disclosed) |
| S3591 | Index Arbitrage Buy Order Remaining volume (post-disclosed) |
| S3592 | Non Arbitrage Sell Order Remaining volume (post-disclosed) |
| S3593 | Non Arbitrage Buy Order Remaining volume (post-disclosed) |
| S3594 | Contains the overflow if the contract symbol is greater than 35 chars |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3595 | Hedge Market ID |
| S3596 | Long life eligible - 'Y' or 'N'; 'Y' = instrument eligible for "long life" orders |
| S3597 | KOSCOM product type code - 1. ETF (Investment Company type), 2. ETF (Beneficiary Fund type), 3.ETN, 4.ELS-type ETN |
| S3598 | Calculation institution code |
| S3599 | Large size classification(2)+Medium size classification(2)+Small size classification(2) |
| S3600 | Index Seq. Number |
| S3601 | Tracking index leverage inverse type code - P1: General(1), P2: 2X Leverage(2), N1: 1X Inverse(-1), N2: 2X Inverse(-2) |
| S3602 | Reference index leverage inverse type code - P1: General(1), P2: 2X Leverage(2), N1: 1X Inverse(-1), N2: 2X Inverse(-2) |
| S3603 | Asset classification id 1 - Large size classification(2)+Medium size classification(2)+Small size classification(2) |
| S3604 | Asset classification id 2 - Large size classification(2)+Medium size classification(2)+Small size classification(2) |
| S3605 | LP order possibility - 'Y' / 'N' |
| S3606 | KOSADAQ 150 Index issue - 'Y' / 'N' |
| S3607 | Effective amount for filters for routed orders. |
| S3608 | The minimum quantity to be displayed. A zero value means that, for this security, orders with hidden volume are not allowed |
| S3609 | Minimum amount for agreed blocks. |
| S3610 | Minimum amount for parametrised blocks |
| S3611 | Minimum capital |
| S3612 | Quarterly average turnover |
| S3613 | String  Fee type |
| S3614 | Reference Stock Exchange |
| S3615 | Performance indicator, valid values are: '+' Over valuation value, '-' Under valuation value |
| S3616 | Number of instruments present in a type of market |
| S3617 | Minimum periodic auction duration |
| S3618 | Periodic auction minimum order entry size |
| S3619 | Periodic auction minimum order entry notional |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3620 | Currency used for the settlement |
| S3621 | Trade type eligibility details for security - 1 = Electronic Match Eligible, 3 = Block Trade Eligible , 7 = Negotiated Quote Eligible |
| S3622 | Eligibility for GTD/GTC - 1 = GTD/GTC Eligible |
| S3623 | Refers to the id code of a clearing venue. Default clearing venue id for this order book |
| S3624 | Convexity |
| S3625 | The duration in number of years for the bond in question (Macaulay duration) |
| S3626 | Object identifier of the security group in the source system |
| S3627 | This field contains a classification of the tradable security on sub-instrument level and references the IdCode of the BasicDataTableEntry message, where the valid set of instrument sub-types are disseminated |
| S3628 | Issuer sign |
| S3629 | Ranking according to liquidity |
| S3630 | Indicates if the instrument has a Liquidity Provider |
| S3631 | MaturityDate |
| S3632 | Midprice auction |
| S3633 | Midprice matching |
| S3634 | Modified duration |
| S3635 | Settlement schedule (T+x) |
| S3636 | Object identifier of the tradable security in the source system |
| S3637 | Price type (monetary amount or yield) |
| S3638 | The sector of the index. This field refers to the IdCode of the BasicDataSector message |
| S3639 | Security type |
| S3640 | Object identity in source system |
| S3641 | Volume dimension |
| S3642 | Weekly price band limit high |
| S3643 | Weekly price band limit low |
| S3644 | Monthly price band limit high |
| S3645 | Monthly price band limit low |
| S3646 | Quarterly price band limit high |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3647 | Quarterly price band limit low |
| S3648 | Yearly price band limit high |
| S3649 | Yearly price band limit low |
| S3650 | Final price band limit high |
| S3651 | Final price band limit low |
| S3652 | Permitted to Trade |
| S3653 | Credit Rating |
| S3654 | Volume freeze percentage w.r.t. issued capital |
| S3655 | Date of readmission |
| S3656 | Date from when physical delivery of share certificates is stopped for book closure. |
| S3657 | No delivery end date |
| S3658 | Various NSE market flags |
| S3659 | Warning percent |
| S3660 | Date at which the record books in the company for shareholder names starts |
| S3661 | Date at which the record books in the company for shareholder names ends |
| S3662 | This is the spread value per security |
| S3663 | Additional information |
| S3664 | Freeze quantity |
| S3665 | Warning quantity |
| S3666 | Maximum unexecuted order to trade ratio count |
| S3667 | Maximum unexecuted order to trade ratio volume |
| S3668 | Indicates whether a volume cap is in place |
| S3669 | Minimum notional value for an order or trade to be considered Large in Scale (LIS) |
| S3670 | A comma-separated list of "<volume>:<ticksize>" pairs |
| S3671 | Whether or not stock can be traded in pre-opening session. "Y" - eligible, "N" - not eligible |
| S3672 | Whether the stock belongs to the Main board or the Development board, "1" - Main board, "2" - Development board |
| S3673 | Base price. Similar to IPO price but can vary after a corporate action. |
| S3674 | Issuer's product name |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S3675 | SSPA categorisation code (3 digits) |
| S3676 | SSPA categorisation code (4 digits) |
| S3677 | Class name level 1 |
| S3678 | Class name level 2 |
| S3679 | Attribute name |
| S3680 | IBT type code |
| S3681 | IBT type code description |
| S3682 | Traded in percent flag “Y” = Yes, “N” = No |
| S3683 | Clean priced flag “Y” = Yes, “N” = No |
| S3684 | Quanto flag “Y” = Yes, “N” = No |
| S3685 | Open end flag “Y” = Yes, “N” = No |
| S3686 | Initial pricing begin date |
| S3687 | Initial pricing end date |
| S3688 | Initial pricing function cd. |
| S3689 | Final pricing begin date |
| S3690 | Final pricing end date |
| S3691 | Final pricing function cd. |
| S3692 | Issue currency code |
| S3693 | Reference denomination |
| S3694 | Principal floor level in % capital protection level |
| S3695 | Principal cap level in % |
| S3696 | Delivery type code |
| S3697 | Early redemption reason code |
| S3698 | Redemption date |
| S3699 | Upside participation in % |
| S3700 | Downside participation in % |
| S3701 | Ratio |
| S3702 | Coupon premium in % p.a. component of coupon free of |
| S3703 | Coupon interest in % p.a. component of coupon not fre |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S3704 | Coupon min. in % p.a. |
| S3705 | Coupon max. in % p.a. |
| S3706 | Coupon offset rate in % p.a. |
| S3707 | Coupon underlying particip. scale in % p.a. |
| S3708 | Mgmt fee rate base type code for codes see section 6 |
| S3709 | Strike 1 alias - name / description (sub-item 1) |
| S3710 | Strike 1 strike barrier type code (sub-item 2) |
| S3711 | Strike 2 alias - name / descr. (sub-item 1) |
| S3712 | Strike 2 strike barrier t. c. (sub-item 2) |
| S3713 | Strike 3 alias - name / descr. (sub-item 1) |
| S3714 | Strike 3 strike barrier t. c. (sub-item 2) |
| S3715 | Strike 4 alias - name / descr. (sub-item 1) |
| S3716 | Strike 4 strike barrier t. c. (sub-item 2) |
| S3717 | Collateralisation flag (COSI) “Y” = Yes, “N” = No |
| S3718 | Number needed |
| S3719 | Entitles to unit |
| S3720 | SSPA star feature flag “Y” = Yes, “N” = No |
| S3721 | SSPA star feat. code #1 |
| S3722 | SSPA star feat. code #2 |
| S3723 | SSPA star feat. code #3 |
| S3724 | SSPA star feat. code #4 |
| S3725 | SSPA star feat. code #5 |
| S3726 | Asset class |
| S3727 | Description of underlying(s) |
| S3728 | Term sheet link (URL) German |
| S3729 | Term sheet link (URL) English |
| S3730 | Term sheet link (URL) French |
| S3731 | Underlying ISIN |
| S3732 | Underlying weight in % |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3733 | Underlying per denomination |
| S3734 | Underlying initial fixing - value (sub-item 1) |
| S3735 | Underlying initial fixing - currency code (sub-item 2 |
| S3736 | Underlying strike 1 - value (sub-item 1) |
| S3737 | Underlying strike 1 - currency code (sub-item 2) |
| S3738 | Underlying strike 1 - observation begin date (sub-ite |
| S3739 | Underlying strike 1 - observation end date (sub-item |
| S3740 | Underlying strike 2 - value (sub-item 1) |
| S3741 | Underlying strike 2 - currency code (sub-item 2) |
| S3742 | Underlying strike 2 - obs. begin date (sub-item 3) |
| S3743 | Underlying strike 2 - obs. end date (sub-item 4) |
| S3744 | Underlying strike 3 - value (sub-item 1) |
| S3745 | Underlying strike 3 - currency code (sub-item 2) |
| S3746 | Underlying strike 3 - obs. begin date (sub-item 3) |
| S3747 | Underlying strike 3 - obs. end date (sub-item 4) |
| S3748 | Underlying strike 4 - value (sub-item 1) |
| S3749 | Underlying strike 4 - currency code (sub-item 2) |
| S3750 | Underlying strike 4 - obs. begin date (sub-item 3) |
| S3751 | Underlying strike 4 - obs. end date (sub-item 4) |
| 3752 | Marketing Name (1st part) |
| S3753 | Marketing Name (optional 2nd part) |
| S3754 | Marketing Name (optional 3rd part) |
| S3755 | ISIN des Basiswerts (ISIN of the underlying) |
| S3756 | Bezugsverh√ltnis (Subscription ratio) |
| S3757 | Eindeutigkeit der Barrieren (uniqueness of the barriers) |
| S3771 | Indicates the action used when updating the security |
| S3772 | The number of decimals used for pricing the instrument |
| S3773 | Unique number identifying the instrument |
| S3774 | Currency used for the settlement |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3775 | Month and year of the maturity |
| S3776 | Specifies when the contract will settle |
| S3777 | Date of security activation if different from IssueDate |
| S3778 | Indicates Order settlement period |
| S3779 | Specific date of the settlement |
| S3780 | Indicates the UTC timestamp when trading for this security expires |
| S3781 | Currency of option's strike price |
| S3782 | Dirty price of the bond |
| S3783 | Clean price of the bond |
| S3784 | Market ID |
| S3785 | Market Segment Description |
| S3786 | Parent Market Segment ID |
| S3787 | Start Tick Price Range |
| S3788 | Tick Increment |
| S3789 | Min Trade Volume |
| S3790 | Min Price Increment |
| S3791 | Multileg Price Method |
| S3792 | Contract Multiplier |
| S3793 | Lot Type |
| S3794 | Min Lot Size |
| S3795 | Underlying Security Exchange |
| S3796 | Underlying Factor |
| S3797 | Derivative Security Exchange |
| S3798 | Derivative Min Price Increment |
| S3799 | Derivative Contract Multiplier |
| S3800 | The percentage of total volume that traded on the listing market |
| S3801 | List of trading venues, separated by commas (e.g. "CHIX,OMG,CX2,ABC") |
| S3802 | The percentage of total volume that traded in each of the trading venues, separated by commas (e.g. "10.25,20.5,5.75,15") |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3803 | Total volume traded on venues on the previous trading day |
| S3804 | Full name for the MIC code |
| S3805 | Visibility, I=integrated, M=Mid-Point, B=both |
| S3806 | Threshold for hidden order entry |
| S3807 | The minimum quantity allowed to buy |
| S3808 | The maximum quantity allowed to buy |
| S3809 | The minimum quantity allowed to sell |
| S3810 | The maximum quantity allowed to sell |
| S3811 | Indicator for Guarantee in the Settlement System. Valid values are: '0' - Any trade executed on this instrument will be cleared and Guaranteed by a Clearing House. '1' - Any trade executed on this instrument will be cleared but not Guaranteed by a Clearing House. '2' - Any trade executed on this instrument is not clearable by a Clearing House. |
| S3812 | Period in number of days between the trade date and the settlement date. Valid values are: [0-10] - Possible values. 'X' - General value assigned for most of securities (Equities, Bonds) and corresponding to 2 days. 'Z' - Dedicated value for Lending/Borrowing and corresponding to 3 days. |
| S3813 | DarkEligibility |
| S3814 | DarkMinimumQuantity |
| S3815 | DarkLISThreshold |
| S3816 | Close market capitalization |
| S3817 | Close divisor |
| S3818 | Percentage change month to date |
| S3819 | Month to date index dividend |
| S3820 | Current price/earning ratio |
| S3821 | One year forward price/earning ratio |
| S3822 | Two year forward price/earning ratio |
| S3823 | 12 month trailing price/earning ratio |
| S3824 | Price/book value |
| S3825 | Price/cash flow |
| S3826 | Price/sales |
| S3827 | Return on equity |
| S3828 | Dividend & yield |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S3829 | Index yield |
| S3830 | Value traded |
| S3831 | Identifies the matching engine partition the instrument belongs to |
| S3832 | Specifies if Micro Auction is enabled for the instrument |
| S3833 | Defines the minimum quantity allowed in a RFQ submitted for an instrument as a multiple of Lot Size. If this value is set to 0, the validation is turned off. This field is only relevant for bonds. |
| S3834 | Defines the maximum percentage deviation between quote and bid/ask prices of the normal order book. When set to 0 the spread validation is turned off. This field is only relevant for bonds. |
| S3835 | Low execution range of trade execution range |
| S3836 | High execution Range of trade execution range |
| S3837 | Specifies the duration of the CPP session. Defined in minutes. |
| S3838 | Defines the maximum duration of the CPX session. Defined in minutes. |
| S3839 | Duration of the volume auction call session in minutes. |
| S4000 | Derivatives ID |
| S4001 | Distinguish the spread type |
| S4002 | Price limit expansion direction code |
| S4003 | Price limit final step |
| S4004 | Price limit - 1st upper limit price |
| S4005 | Price limit - 1st lower limit price |
| S4006 | Price limit - 2nd upper limit price |
| S4007 | Price limit - 2nd lower limit price |
| S4008 | Price limit - 3rd upper limit price |
| S4009 | Price limit - 3rd lower limit price |
| S4010 | Spread composition code |
| S4011 | Settle month number |
| S4012 | Type of adjustment |
| S4013 | Type of LP liquidity providing |
| S4014 | Listing type |
| S4015 | ATM |
| S4016 | Adjustment code |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S4017 | Remaining days |
| S4018 | Adjustment base price |
| S4019 | Base price type |
| S4020 | Base price code for trading |
| S4021 | Previous day's BPMM |
| S4022 | Previous day's BPMM type code |
| S4023 | Settlement theoretical price |
| S4024 | Basis theoretical price |
| S4025 | Circuit breakers high limit |
| S4026 | Circuit breakers low limit |
| S4027 | Exercise price - for display, not trading |
| S4028 | ATM code |
| S4029 | Last trading day code |
| S4030 | Dividend value for settlement price |
| S4031 | Type of previous day's closing price |
| S4032 | Previous day's opening price |
| S4033 | Previous day's high price |
| S4034 | Previous day's low price |
| S4035 | First clearing date |
| S4036 | Previous day's last clearing time |
| S4037 | Previous day's settlement price code |
| S4038 | Disparate ratio |
| S4039 | Previous day's best ask quote |
| S4040 | Previous day's best bid quote |
| S4041 | Listing days per year |
| S4042 | Trading days per month |
| S4043 | Trading days per year |
| S4044 | Number of previous day's clearing |
| S4045 | Previous day's clearing volume |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4046 | Previous day's clearing value |
| S4047 | Previous day's trading volume including block trading |
| S4048 | Previous day's trading value including block trading |
| S4049 | CD interest rage |
| S4050 | Underlying group ID |
| S4051 | Asset group offset rate |
| S4052 | Limit order permission type |
| S4053 | Market price order permission type |
| S4054 | Conditioned order permission type |
| S4055 | Best favourable order permission type |
| S4056 | EFP trading item |
| S4057 | FLEX trading item |
| S4058 | Previous day's EFP trading volume |
| S4059 | Previous day's EFP trading price |
| S4060 | Holiday |
| S4061 | Real-time price limit |
| S4062 | Real-time upper limit price range |
| S4063 | Real-time lower limit price range |
| S4064 | Underlying asset market ID |
| S4065 | Defines the Option Binary Variants. |
| S4066 | Sets if the REPO is a buy sell back or not. |
| S4067 | Date in ASCII for clearing trade, format is YYYYMMDD. |
| S4068 | Specifies the currency unit for underlying prices. |
| S4069 | Notation date YYYYMMDD |
| S4070 | The derivate level of the instrument: |
| S4071 | Derivative based on instrument level 1. 2 |
| S4072 | The effective expiration date |
| S4073 | The limit from the at-the-money value when an automatic exercise is done |
| S4074 | Exercise Limit Unit Type |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4075 | Specifies whether or not the data source for distributed prices is sent into the system with an external transaction |
| S4076 | If the user type is external or internal |
| S4077 | Type of fixed income security |
| S4078 | Fixing Required? |
| S4079 | Defines if this an Instrument Group where corresponding Instrument series are forward styled |
| S4080 | All settlement instructions for this element is settled gross if ticked. |
| S4081 | Hidden Volume Method |
| S4082 | Specifies if firm orders and trades should be hidden for the user |
| S4083 | Defines if this is an Instrument Group where corresponding Instrument Series has exclusive Open-Sell. |
| S4084 | Is the premium internally represented as fractions? |
| S4085 | Knock in/out variant. |
| S4086 | Maintain positions? |
| S4087 | Defines if this an Instrument Group where corresponding Instrument Series has an expiration date defined. |
| S4088 | Minimum visible volume that must be specified in hidden orders. |
| S4089 | Date in ASCII for clearing trade, format is YYYYMMDD. |
| S4090 | Specifies whether to buy or sell the Series when buying the combination |
| S4091 | Specifies whether to buy or sell the Series when buying the combination |
| S4092 | Defines the option variant. |
| S4093 | Specifies if the instrument group is used for Overnight INdex Swaps |
| S4094 | Specifies if the instrument series is a participant defined instrument |
| S4095 | Position handling |
| S4096 | Specifies if instrument series connected to the instrument type os processed in the clearing system. |
| S4097 | Date in ASCII for clearing trade, format is YYYYMMDD. |
| S4098 | The price unit for the underlying |
| S4099 | The premium unit that describes the price unit in the order |
| S4100 | The strike price unit for the class can be one of the following: |
| S4101 | Specifies how order information is distributed |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S4102 | Specifies how the post trade public deal information is distributed |
| S4103 | Relative numbers of contracts between the combo legs |
| S4104 | Redemption value |
| S4105 | Defines the type of the REPO. |
| S4106 | This identifies how the instrument is ranked |
| S4107 | Defines if this an Instrument Group where corresponding Instrument Series are swap styled. |
| S4108 | Is the instrument group used for tailor made created series |
| S4109 | Delivery start time. Format: HHMMSS |
| S4110 | Delivery stop time. Format: HHMMSS |
| S4111 | Indicates whether the clearing date has been switched over to next clearing date or not for the instrument type |
| S4112 | Specifies whether the series only allows trade reporting |
| S4113 | Defines if the instrument is a tradable instrument or not |
| S4114 | Specifies whether the series is traded in the system or not |
| S4115 | Defines if the user is allowed to act on firm orders |
| S4116 | The ID string for a trade report class. The trade report class contains a list of trade report types |
| S4117 | Specifies the currency unit the instrument is traded in |
| S4118 | The TZ environment variable for the exchange (POSIX standard) |
| S4119 | UTC date, format: YYYYMMDD |
| S4120 | Status field for Suspend, Resume |
| S4121 | Gage ratio |
| S4122 | Upper limit of a buy quantity |
| S4123 | Upper limit of a sell quantity |
| S4124 | Price limit settings. |
| S4125 | Used for mapping |
| S4126 | Up limit of each subscription quantity |
| S4127 | Down limit of each subscription quantity |
| S4128 | Total quantity of proxy issuance |
| S4129 | Total quantity of self issuance |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4130 | Broker PBU |
| S4131 | Contract position |
| S4132 | Exercise price |
| S4133 | Repo contract security |
| S4134 | Delivery date YYYYMMDD |
| S4135 | Indicates if instrument is eligible for block trading |
| S4136 | Early redemption base index 1 |
| S4137 | Early redemption base index 2 |
| S4138 | Description of ETN profit structure. Mainly used for loss protection ETN. |
| S4139 | ELW LP holding quantity |
| S4140 | Loss protection ETN profit structure code |
| S4141 | ETN maximum redemption price |
| S4142 | ETN minimum redemption price |
| S4143 | ETN early redemption possibility |
| S4144 | Appraised price calculation institution code 1 |
| S4145 | Appraised price calculation institution code 2 |
| S4146 | Fair value |
| S4147 | Fair value Spread |
| S4148 | Fair value ranking |
| S4149 | List of CCP's that clears this orderbook. Example: CCPI=8068,20624,20544. |
| S4150 | Numeric tradability (See BMV Marketability Index Methodology) |
| S4151 | Original nominal value |
| S4152 | Number of securities excluded from underlying value |
| S4153 | Estimated value of excluded assets by unit |
| S4154 | Specifies the spread in points between the interest base and the coupon. |
| S4155 | Specifies the interest cap for bonds where Coupon Type is Float to Fix or Float with Cap. |
| S4156 | Specifies the interest floor for bonds where Coupon Type is Float to Fix or Float with Cap. |
| S4157 | Indicates what type of index the interest rate type is based on. The valid value set of this field is communicated by the BasicDataTranslationTable message. |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4158 | Event type |
| S4159 | Old listing stat status |
| S4160 | Listing stat status |
| S4161 | Declared dividend currency |
| S4162 | Declared dividend gross amount |
| S4163 | Maximum order value |
| S4164 | Maximum order volume |
| S4165 | Post trade large in scale limit |
| S4166 | Post trade size limit |
| S4167 | MIFIR ID |
| S4168 | Liquidity indicator |
| S4169 | Target market summary |
| S4170 | Risk narrative |
| S4171 | Recommended holding period |
| S4172 | Summary risk indicator |
| S4173 | Transaction fee estimated |
| S4174 | Transaction fee actual |
| S4175 | Performance fee estimated |
| S4176 | Performance fee actual |
| S4177 | Ongoing cost estimated |
| S4178 | Ongoing cost actual. Actual Definition tbd as a % of NAV of the Financial Product / per annum. Occurred costs over one year Decimal=% |
| S4179 | Maximum exit fee (fixed cost included) |
| S4180 | Maximum exit fee - ISO currency |
| S4181 | Maximum exit fee - currency unit (e.g. 1000 for most or 1,000,000 for TRY) |
| S4182 | Leverage product |
| S4183 | Complex product |
| S4184 | Investor type - retail |
| S4185 | Investor type - professional |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S4186 | Investor type - eligible counterparty |
| S4187 | Expertise - basic |
| S4188 | Expertise - informed |
| S4189 | Expertise - experienced |
| S4190 | Expertise - specific knowledge |
| S4191 | Return profile - preservation |
| S4192 | Return profile - growth |
| S4193 | Return profile - income |
| S4194 | Return profile - hedging |
| S4195 | Return profile - other |
| S4196 | Return profile – option or leveraged |
| S4197 | Return profile – pension scheme Germany |
| S4198 | Usage - specific investment need |
| S4199 | Distribution – execution only |
| S4200 | Distribution – execution with appropriateness |
| S4201 | Distribution - investment advice |
| S4202 | Distribution - portfolio management |
| S4203 | Distribution - non-retail |
| S4204 | Risk tolerance (non-PRIIPs) |
| S4205 | Capital loss - none |
| S4206 | Capital loss - limited |
| S4207 | Capital loss - no guarantee |
| S4208 | Capital loss - beyond initial |
| S4210 | Key Investor Information Documentation - Summary Risk Indicator |
| S4211 | Key Investor Information Documentation - Summary Risk Indicator Date |
| S4212 | MiFID Instrument Type, e.g. (Structured Securities,Structured Funds,UCITS,Non UCITS) |
| S4213 | Indication of whether this fund is regulated under UCITS |
| S4214 | High Watermark (Yes/No) |
| S4215 | Block Min Value expressed in notional |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4216 | Block Max Value expressed in notional |
| S4217 | RFQ Block Min Value expressed in notional |
| S4218 | RFQ Block Max Value expressed in notional |
| S4219 | Outside Min Value expressed in notional |
| S4220 | Target Market Liquidity Source (Y, N, C, SE, SM, -, NV) |
| S4221 | Summary Risk Indicator Date |
| S4222 | Management Fee Estimate |
| S4223 | Distribution Fee Estimate |
| S4224 | Distribution Fee Actual |
| S4225 | Maximum Entry Cost Fixed |
| S4226 | Maximum Entry Cost Acquired |
| S4227 | Maximum Exit Cost Fixed |
| S4228 | Maximum Exit Cost Acquired |
| S4229 | Typical Exit Cost |
| S4230 | Switching Fee |
| S4231 | Performance Fee Indicator (Yes/No) |
| S4232 | Performance Fee Index |
| S4233 | Performance Fee Note |
| S4234 | Front end load |
| S4235 | Hurdle Rate |
| S4236 | Hurdle Rate Frequency |
| S4240 | ESMA Liquidity Flag |
| S4241 | ESMA Standard Market Size (SMS) |
| S4242 | ESMA Relevant Authority |
| S4243 | ESMA Last Updated |
| S4244 | ESMA ADT (Average Daily Turnover) |
| S4245 | ESMA AVT (Average Value of Transaction) |
| S4246 | ESMA Commodity Derivative Indicator |
| S4250 | Volume cap usage as percentage of trading |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4251 | Estimated date the cap will be removed |
| S4252 | MIFID Product Type |
| S4253 | MIFID Asset Class Underlying |
| S4254 | MIFID Contract Type |
| S4255 | MIFID Contract Sub-Type |
| S4256 | MIFID Bond Type |
| S4257 | MIFID Emissions Type |
| S4258 | MIFID Underlying Type |
| S4259 | MIFID Sub-Product Type |
| S4260 | MIFID Further Sub-Product Type |
| S4261 | MIFID Final Price Type |
| S4265 | Abnormal rise indicates whether or not an instrument is designated as an issue with abnormally soaring price |
| S4266 | Pre- trade size limit |
| S4267 | Block minimum volume |
| S4268 | Block maximum volume |
| S4269 | Outside minimum volume |
| S4270 | Target market reporting date |
| S4271 | Maximum entry cost fixed date |
| S4272 | Maximum entry cost acquired date |
| S4273 | Maximum exit fee (fixed cost included) date |
| S4274 | Maximum exit cost fixed date |
| S4275 | Maximum exit cost acquired date |
| S4276 | Typical exit cost date |
| S4277 | Distribution fee estimate date |
| S4278 | Distribution fee actual date |
| S4279 | Front end load date |
| S4280 | High watermark (Yes/No) date |
| S4281 | Hurdle rate date |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4282 | Hurdle rate frequency date |
| S4283 | Management fee estimate date |
| S4284 | Management fee actual date |
| S4285 | Ongoing cost estimated date |
| S4286 | Ongoing cost actual date |
| S4287 | Performance fee estimated date |
| S4288 | Performance fee actual date |
| S4289 | Performance fee indicator (Yes/No) date |
| S4290 | Performance fee index date |
| S4291 | Performance fee note date |
| S4292 | Switching fee date |
| S4293 | Transaction fee estimated date |
| S4294 | Transaction fee actual date |
| S4300 | Record date ID |
| S4301 | Resultant security |
| S4302 | On/Off flag |
| S4303 | Withdrawal rights |
| S4304 | New par value |
| S4305 | Old par value |
| S4306 | Related event |
| S4308 | AGM number |
| S4309 | AGM time |
| S4310 | City address |
| S4311 | Conversion type |
| S4312 | Mandatory or optional flag |
| S4313 | Part or final flag |
| S4314 | Conversion price |
| S4315 | New currency |
| S4316 | Old currency |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4317 | Maximum quantity |
| S4318 | Approximation flag |
| S4319 | Dividend acess plan flag |
| S4320 | Dividend resultant |
| S4321 | FX date 2 |
| S4322 | FX date |
| S4323 | Installment pay date |
| S4324 | Nil dividend |
| S4325 | Recind cashdiv |
| S4326 | Recind stockdiv |
| S4327 | TBA flag |
| S4328 | Over subscription |
| S4329 | Partially paid security ID |
| S4330 | Partially paid ISIN |
| S4331 | Trading ISIN |
| S4332 | Trading security ID |
| S4333 | New country code |
| S4334 | Old country code |
| S4335 | New US code |
| S4336 | Old US code |
| S4337 | Related event ID |
| S4338 | Legal name |
| S4339 | Meeting date flag |
| S4340 | New lot size |
| S4341 | Old lot size |
| S4342 | New minimum lot trading size |
| S4343 | Old mimiumn lot trading size |
| S4344 | New MIC |
| S4345 | Old MIC |

| Static (S) Field ID Codes | |
|---|---|
| **Code** | **Description** |
| S4346 | New market segment |
| S4347 | Old market segment |
| S4348 | Buy in |
| S4349 | Maximum capacity quantity |
| S4350 | Minimum capacity quantity |
| S4351 | Non PID (property income distribution) |
| S4352 | Redeemed amount |
| S4353 | Part or final value |
| S4354 | Redemption premium percentage |
| S4355 | Redemption price as percentage |
| S4356 | Redemption premium |
| S4357 | Redemption type |
| S4358 | Offerer/issuer ID |
| S4359 | Purchase offer maximum percent |
| S4360 | Purchase offer minimum percent |
| S4361 | Sealed bid flag |
| S4362 | New Reg S and 144a |
| S4363 | New security code |
| S4364 | Old Reg S and 144a |
| S4365 | Old security code |
| S4366 | Security new name |
| S4367 | Security old name |
| S4368 | Dutch auction |
| S4369 | Hostile flag |
| S4370 | Mini takeover flag |
| S4371 | Minimum offer quantity |
| S4372 | Maximum offer quantity |
| S4373 | Pre-offer quantity |
| S4374 | Pre-offer percentage |

| **Static (S) Field ID Codes** | |
|---|---|
| **Code** | **Description** |
| S4375 | Target percentage |
| S4376 | Target quantity |
| S4377 | Tender strike price |
| S4378 | Tender price step |
| S4379 | Tender strike step |
| S4380 | Liquidator |
| S4381 | Offeree name |
| S4382 | Buy in currency code |
| S4383 | Buy in price |
| S4384 | Call number |
| S4385 | Currency code |
| S4386 | To face value |
| S4387 | To premium |
| S4388 | Pool factor |
| S4389 | FX rate |
| S4390 | LA type |
| S4391 | PID (property income distribution) |
| S4392 | Offeror issuer ID |
| S4393 | DAP flag |
| S4394 | Minimum quantity |
| S4395 | Old local code |
| S4396 | New local code |
| S4397 | Redemption percent |

## 5.3 Snapshot V2 Fields (Dynamic)

| Snapshot V2 Dields (Dynamic) | |
|---|---|
| **Code** | **Description** |
| D768 | Time of last update to Bid inc seconds |
| D769 | Time of last update to Ask inc seconds |
| D770 | Time of last update to last inc seconds |
| D771 | Today's close |
| D772 | Time of update to today's close inc seconds |
| D773 | Date of update to today's close |
| D774 | Trade before main trading session |
| D775 | Time of trade before main trading session |
| D776 | Trade after main trading session |
| D777 | Time of trade after main trading session |
| D778 | Best bid time in seconds (please ensure this field is required not the normal D768) |
| D779 | Best ask time in seconds (please ensure this field is required not the normal D769) |
| D781 | Market Centre |
| D782 | Last update date of any realtime field (Julian date) |
| D783 | Last update time of any realtime field |
| D784 | Date of last trade |
| D785 | Reserved for internal snapper usage (Last feed date for deletion purposes) |
| D787 | Home Exchange Bid |
| D788 | Home Exchange Ask |
| D789 | Home Exchange Bid Size |
| D790 | Home Exchange Ask Size |
| D791 | Bid Date |
| D792 | Ask Date |
| D793 | Non Zero Bid |
| D794 | Non Zero Ask |
| D795 | Non Zero Home Bid |
| D796 | Non Zero Home Ask |

| Snapshot V2 Dields (Dynamic) | |
|---|---|
| **Code** | **Description** |
| D797 | Internal Snapper – Market Id of last R/T update |
| D798 | Internal Snapper – Trading Status |
| D799 | Yesterday's Close Date |
| D901 | NAV open |
| D902 | NAV Close |
| D903 | NAV High |
| D904 | NAV Low |
| D905 | NAV Status (Internal snapper only) |
| D906 | NAV last update time |
| D907 | NAV Last update date |
| D908 | NAV previous close |
| D933 | Date of last received close message |
| D934 | Date of last update to TF_FIELD_SNAPPER_PRETRADE |
| D935 | Date of last update to TF_FIELD_SNAPPER_POSTTRADE |
| D936 | Average Bid/Ask Spread on the day |
| D937 | Total Spread Value |
| D938 | Average Spread Value |
| D939 | Number of Spread Updates |
| D940 | RT of Bid in Seconds (EST) (MCR) |
| D941 | RT of Ask in Seconds (EST) (MCR) |
| D942 | RT of Last Trade in Seconds (EST) (MCR) |
| D943 | RT of last update in Seconds (EST) (MCR) |
| D944 | Snapper original quote time |
| D945 | Total Relative spread value |
| D946 | Average relative spread value |
| D947 | Time of last close message - Snapper |
| D948 | Pre Trade Cumulative Volume |
| D949 | Post Trade Cumulative Volume |
| D950 | Post Trade net Change |

| Snapshot V2 Dields (Dynamic) | |
|---|---|
| **Code** | **Description** |
| D951 | Pre Trade net change |
| D952 | Time Received (GMT) |
| D953 | Date Received (GMT) |
| D954 | Instrument Trading Status (Closed, Pre-open, Open, Post-Trading) |
| D955 | Todays close price in close message |
| D956 | Time of last update to today's close in close message in seconds |
| D957 | Date of last update to today's close in close message |
| D958 | Date of Last non Zero Bid |
| D959 | Date of Last non Zero Ask |
| D960 | Time of Last non Zero Bid |
| D961 | Time of Last non Zero Ask |
| D962 | Time of last update to NAV |
| D963 | Date of last update to NAV |
| D964 | Julian Date of last Bid (EST) (MCR) |
| D965 | Julian Date of last Ask (EST) (MCR) |
| D966 | Julian Date of last Trade (EST) (MCR) |
| D967 | Total Spread while instrument is open |
| D968 | Average spread value while instrument is open |
| D969 | No of Spread update while instrument is open |
| D970 | Total relative spread while instrument is open |
| D971 | Average relative spread value while instrument is open |
| D972 | Snapper Time, time of last D140 update |
| D973 | Julian Date, date of last D140 update |
| D974 | Julian Date of last TF_FIELD_CLOSE that occurred after instrument has been trading |
| D975 | Adjusted volume |

## 5.4 Snapshot V2 Fields (Static)

| Snapshot V2 Fields (Static) | |
|---|---|
| **Code** | **Description** |
| S780 | Expiry date in Julian format. A combination of R4, R5 and R6 |
| S781 | Market cente |
| S785 | Date of last feed message (internal Snapper) |
| S786 | Last tading date constructed from S14, S15, S16 and used with S780 for creation of H10. |

# 6 Morningstar Calculated Fields

Some static data is collected and/or calculated by Morningstar.

| Morningstar Calculated Fields | | |
|---|---|---|
| **Code** | **Description** | **Calculation** |
| S1076 | Earnings yield | (Earnings per share / price) x 100<br>EPS = trailing 12-month diluted EPS value<br>Price = the last closing price |
| S1077 | PE ration | Price / EPS<br>EPS = trailing 12-month diluted EPS value<br>Price = the last closing price |
| S1086 | Dividend yield | (Dividend per share / price) x 100<br>DPS = trailing 12-month diluted DPS value<br>Price = the last closing price. |
| S1314 | Shares outstanding | The number of shares outstanding, taken from the company's latest filing - Annual Report, 10K, 10Q or 20. |
| S1315 | Market cap | Calculated using the S1361 shares in issue value and the last closing price. |
| S515 | Fiscal year end | End date of the company's last reporting year. |

# 7 Morningstar Sectors, Groups and Industries

## 7.1 Sector 101 – Basic Materials

| **Sector 101 – Basic Materials** | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 10101 | Agriculture | 10101001 | Agricultural Inputs |
| 10102 | Building Materials | 10102002 | Building Materials |
| 10103 | Chemicals | 10103003 | Chemicals |
| | | 10103004 | Specialty Chemicals |
| 10104 | Coal | 10104005 | Coal |
| 10105 | Forest Products | 10105006 | Lumber & Wood Production |
| | | 10105007 | Paper & Paper Products |
| 10106 | Metals & Mining | 10106008 | Aluminium |
| | | 10106009 | Copper |
| | | 10106010 | Gold |
| | | 10106011 | Industrial Metals & Minerals |
| | | 10106012 | Silver |
| 10107 | Steel | 10107013 | Steel |

## 7.2 Sector 102 – Consumer Cyclical

| **Sector 102 – Consumer Cyclical** | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 10208 | Advertising & Marketing Services | 10208014 | Advertising Agencies |
| | | 10208015 | Marketing Services |

| Sector 102 – Consumer Cyclical | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 10209 | Autos | 10209016 | Auto & Truck Dealerships |
| | | 10209017 | Auto Manufacturers |
| | | 10209018 | Auto Parts |
| | | 10209019 | Recreational Vehicles |
| | | 10209020 | Rubber & Plastics |
| 10210 | Entertainment | 10210021 | Broadcasting - Radio |
| | | 10210022 | Broadcasting - TV |
| | | 10210023 | Media - Diversified |
| 10211 | Homebuilding & Construction | 10211024 | Residential Construction |
| | | 10211025 | Textile Manufacturing |
| 10212 | Manufacturing - Apparel & Furniture | 10212026 | Apparel Manufacturing |
| | | 10212027 | Footwear & Accessories |
| | | 10212028 | Home Furnishings & Fixtures |
| 10213 | Packaging & Containers | 10213029 | Packaging & Containers |
| 10214 | Personal Services | 10214030 | Personal Services |
| 10215 | Publishing | 10215031 | Publishing |
| 10216 | Restaurants | 10216032 | Restaurants |
| 10217 | Retail - Apparel & Specialty | 10217033 | Apparel Stores |
| | | 10217034 | Department Stores |
| | | 10217035 | Home Improvement Stores |
| | | 10217036 | Luxury Goods |
| | | 10217037 | Specialty Retail |
| 10218 | Travel & Leisure | 10218038 | Gambling |
| | | 10218039 | Leisure |
| | | 10218040 | Lodging |
| | | 10218041 | Resorts & Casinos |

## 7.3 Sector 103 – Financial Services

| **Sector 103 – Financial Services** | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 10319 | Asset Management | 10319042 | Asset Management |
| 10320 | Banks | 10320043 | Banks - Global |
| | | 10320044 | Banks - Regional - Africa |
| | | 10320045 | Banks - Regional - Asia |
| | | 10320046 | Banks - Regional - Australia |
| | | 10320047 | Banks - Regional - Canada |
| | | 10320048 | Banks - Regional - Europe |
| | | 10320049 | Banks - Regional - Latin America |
| | | 10320050 | Banks - Regional - US |
| | | 10320051 | Savings & Cooperative Banks |
| | | 10320052 | Specialty Finance |
| 10321 | Brokers & Exchanges | 10321053 | Capital Markets |
| | | 10321054 | Financial Exchanges |
| | | 10321055 | Insurance Brokers |
| 10322 | Credit Services | 10322056 | Credit Services |
| 10323 | Insurance | 10323057 | Insurance - Diversified |
| 10324 | Insurance - Life | 10324058 | Insurance - Life |
| 10325 | Insurance - Property & Casualty | 10325059 | Insurance - Property & Casualty |
| 10326 | Insurance - Specialty | 10326060 | Insurance - Reinsurance |
| | | 10326061 | Insurance - Specialty |

## 7.4 Sector 104 – Real Estate

| Sector 104 – Real Estate | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 10427 | Real Estate Services | 10427062 | Real Estate - General |
| | | 10427063 | Real Estate Services |
| 10428 | REITs | 10428064 | REIT - Diversified |
| | | 10428065 | REIT - Healthcare Facilities |
| | | 10428066 | REIT - Hotel & Motel |
| | | 10428067 | REIT - Industrial |
| | | 10428068 | REIT - Office |
| | | 10428069 | REIT - Residential |
| | | 10428070 | REIT - Retail |

## 7.5 Sector 205 – Consumer Defensive

| Sector 205 – Consumer Defensive | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 20529 | Beverages - Alcoholic | 20529071 | Beverages - Brewers |
| | | 20529072 | Beverages - Wineries & Distilleries |
| 20530 | Beverages - Non-Alcoholic | 20530073 | Beverages - Soft Drinks |
| 20531 | Consumer Packaged Goods | 20531074 | Confectioners |
| | | 20531075 | Farm Products |
| | | 20531076 | Household & Personal Products |
| | | 20531077 | Packaged Foods |
| 20532 | Education | 20532078 | Education & Training Services |

| Sector 205 – Consumer Defensive | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 20533 | Retail - Defensive | 20533079 | Discount Stores |
| | | 20533080 | Pharmaceutical Retailers |
| | | 20533081 | Food Distribution |
| | | 20533082 | Grocery Stores |
| 20534 | Tobacco Products | 20534083 | Tobacco |

## 7.6 Sector 206 – Healthcare

| Sector 206 – Healthcare | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 20635 | Biotechnology | 20635084 | Biotechnology |
| 20636 | Drug Manufacturers | 20636085 | Drug Manufacturers - Major |
| | | 20636086 | Drug Manufacturers - Specialty & Generic |
| 20637 | Healthcare Plans | 20637087 | Healthcare Plans |
| 20638 | Healthcare Providers | 20638088 | Long-Term Care Facilities |
| | | 20638089 | Medical Care |
| 20639 | Medical Devices | 20639090 | Medical Devices |
| 20640 | Medical Diagnostics & Research | 20640091 | Diagnostics & Research |
| 20641 | Medical Distribution | 20641092 | Medical Distribution |
| 20642 | Medical Instruments & Equipment | 20642093 | Medical Instruments & Supplies |

## 7.7 Sector 207 – Utilities

| Sector 207 – Utilities | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 20743 | Utilities - Independent Power Producers | 20743094 | Utilities - Independent Power Producers |
| 20744 | Utilities - Regulated | 20744095 | Utilities - Diversified |
| | | 20744096 | Utilities - Regulated Electric |
| | | 20744097 | Utilities - Regulated Gas |
| | | 20744098 | Utilities - Regulated Water |

## 7.8 Sector 308 – Communication Services

| Sector 308 – Communication Services | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 30845 | Communication Services | 30845099 | Pay TV |
| | | 30845100 | Telecom Services |

## 7.9 Sector 309 – Energy

| Sector 309 - Energy | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 30946 | Oil & Gas - Drilling | 30946101 | Oil & Gas Drilling |
| 30947 | Oil & Gas - E&P | 30947102 | Oil & Gas E&P |
| 30948 | Oil & Gas - Integrated | 30948103 | Oil & Gas Integrated |
| 30949 | Oil & Gas - Midstream | 30949104 | Oil & Gas Midstream |
| 30950 | Oil & Gas - Refining & Marketing | 30950105 | Oil & Gas Refining & Marketing |
| 30951 | Oil & Gas - Services | 30951106 | Oil & Gas Equipment & Services |

## 7.10 Sector 310 – Industrials

| **Sector 310 – Industrials** | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 31052 | Aerospace & Defence | 31052107 | Aerospace & Defence |
| 31053 | Airlines | 31053108 | Airlines |
| 31054 | Business Services | 31054109 | Business Services |
| 31055 | Conglomerates | 31055110 | Conglomerates |
| 31056 | Consulting & Outsourcing | 31056111 | Rental & Leasing Services |
| | | 31056112 | Security & Protection Services |
| 31057 | Employment Services | 31057113 | Staffing & Outsourcing Services |
| 31058 | Engineering & Construction | 31058114 | Engineering & Construction |
| | | 31058115 | Infrastructure Operations |
| 31059 | Farm & Construction Machinery | 31059116 | Farm & Construction Equipment |
| 31060 | Industrial Distribution | 31060117 | Industrial Distribution |
| 31061 | Industrial Products | 31061118 | Business Equipment |
| | | 31061119 | Diversified Industrials |
| | | 31061120 | Metal Fabrication |
| | | 31061121 | Pollution & Treatment Controls |
| | | 31061122 | Tools & Accessories |
| 31062 | Transportation & Logistics | 31062123 | Airports & Air Services |
| | | 31062124 | Integrated Shipping & Logistics |
| | | 31062125 | Railroads |
| | | 31062126 | Shipping & Ports |
| | | 31062127 | Trucking |
| 31063 | Truck Manufacturing | 31063128 | Truck Manufacturing |
| 31064 | Waste Management | 31064129 | Waste Management |

## 7.11 Sector 311 – Technology

| Sector 311 – Technology | | | |
|---|---|---|---|
| **Industry Group ID** | **Industry Group Name** | **Industry ID** | **Industry Name** |
| 31165 | Application Software | 31165130 | Electronic Gaming & Multimedia |
| | | 31165131 | Health Information Services |
| | | 31165132 | Information Technology Services |
| | | 31165133 | Software - Application |
| | | 31165134 | Software - Infrastructure |
| 31166 | Communication Equipment | 31166135 | Communication Equipment |
| 31167 | Computer Hardware | 31167136 | Computer Distribution |
| | | 31167137 | Computer Systems |
| | | 31167138 | Consumer Electronics |
| | | 31167139 | Contract Manufacturers |
| | | 31167140 | Data Storage |
| | | 31167141 | Electronic Components |
| | | 31167142 | Electronics Distribution |
| | | 31167143 | Scientific & Technical Instruments |
| 31168 | Online Media | 31168144 | Internet Content & Information |
| 31169 | Semiconductors | 31169145 | Semiconductor Equipment & Materials |
| | | 31169146 | Semiconductor Memory |
| | | 31169147 | Semiconductors |
| | | 31169148 | Solar |

# 8 Morningstar Symbology

## 8.1 Morningstar Real-Time Symbols

For Web Services and file-based services, Morningstar Real-Time instrument symbols consist of 3 parts. In the streaming feeds, the same information is available in the header of the message. The symbols have the following structure:

| **<exchange><security type><symbol>** | |
|---|---|
| **Element** | **Description** |
| <exchange> | Numeric exchange code. See section *2 Morningstar Exchange Codes*. |
| <security type> | Security type. See section *4 Morningstar Security Types*. |
| <symbol> | Wherever possible, the symbol used by the exchange. For example, VOD or MSFT. |

### 8.1.1 Disallowed Characters

Symbols can consist of any printable characters except the characters listed in the following table:

| **Disallowed Characters** | |
|---|---|
| **Character** | **Description** |
| | Space |
| **.** | Period/full stop |
| **“** | Double quotes |
| **** | Backslash |
| **‘** | Single Quote |
| **,** | Comma |
| **^** | Caret |
| **(** | Open round bracket |
| **)** | Close round bracket |
| **[** | Open square bracket |
| **]** | Close square bracket |
| **{** | Open curly bracket |
| **}** | Close curly bracket |
| **°** | Degree sign |

| Disallowed Characters | |
|---|---|
| **Character** | **Description** |
| ~ | Tilde |
| ; | Semi-colon |
| : | Colon |
| & | Ampersand |
| ´ | Acute |
| ` | Grave |
| \| | Vertical bar, pipe |

## 8.2 Equities

The ticker symbols for equities (stocks, warrants, bonds, funds, indices) follow as close as possible the ticker symbols provided by the exchanges.

For US equities, Morningstar Market Data Feed uses the same symbols the exchange uses, with some slight modifications where necessary. Periods/full stops (".") are replaced by a forward slash ("/").

If a ticker symbol is not provided by the exchange, then an alternative identifier is used, such as the ISIN or WKN.

If the exchange does not provide an alphanumeric symbol, then the ISIN is used.

Many Asian exchange use numeric values to identify the symbol. This is replicated on the real-time feed.

The following table describes the symbol format for equities.

| Equities Symbol Format | | |
|---|---|---|
| **Character** | **Description** | **Valid Values** |
| First | Upper case character | A…Z |
| | Digit | 0…9 |
| | Special character | !, $, @, # |
| Subsequent | Upper or lower case character | A…Z<br>a…z |
| | Digit | 0…9 |
| | Special character | / (forward slash)<br>_ (underscore)<br>- (hyphen) |

| Examples | |
|---|---|
| Intl. Business Machines | IBM |
| Rolls Royce PLC (listed on LSE) | RR/ |
| Deutsche Telekom (listed in Germany) | DTE |
| Deutsche Telekom (listed on NYSE) | DT |
| Nasdaq composite index | @CCO |
| Dow Jones Industrial Average index | !DJI |
| MIB 30 index (Italy) | MIB30 |
| CAC 40 index (France) | PX1 |

### 8.2.1 North American Equities and Bonds – Optional Suffixes

| North American Equities and Bonds – Optional Suffixes | |
|---|---|
| **Suffix** | **Description** |
| p | Preferred |
| r | Rights |
| u | Units |
| w | When issued (non-Nasdaq) |
| /WS | Warrants (non-Nasdaq) |
| /WD | When Distributed |
| /SD | Special Distribution |
| W | Nasdaq Warrants |
| /U | Canadian Units |
| V | Nasdaq when issued |
| Q | Nasdaq bankrupt |
| letter | Class of stock following lower case suffix appended to symbol root |
| /letter | Class of stock appended directly to symbol root if no lower-case suffix has been appended to symbol root, or class of stock following any shushed suffix already appended to symbol root |
| /2 letters<br>/3 letters | Identifies the currency the instrument is listed in, if the same ticker symbol is listed with multiple currencies on the same market.<br>The local currency will be listed as just ticker, any additional instruments will have 2 or 3 letters to identify the currency. |

### 8.2.2 North American Equity Options

| North American Equity Options Symbol Format | | | |
|---|---|---|---|
| **<root><year><month><day><denominator><strike price>** | | | |
| **Element** | **Description** | **Value** | **Description** |
| <root> | Up to 5-character root symbol | | |
| <year> | 1-digit year code<br>A single digit which is the least significant date of the year | 0…9 | For example:<br>2010 = 0<br>2016 = 6 |

| North American Equity Options Symbol Format | | | |
|---|---|---|---|
| **<root><year><month><day><denominator><strike price>** | | | |
| **Element** | **Description** | **Value** | **Description** |
| <month> | 1-character month code | A | January call |
| | | B | February call |
| | | … | |
| | | L | December call |
| | | M | January put |
| | | N | February put |
| | | … | |
| | | X | December put |
| <day> | 1-character day code | 0 | Not applicable |
| | | 1…9 | The first to the 9th day of the month |
| | | A…V | Where A == 10 and V = 31 |
| <denominator> | 1 character | 0 | 1/1 |
| | | A | 1/10 |
| | | B | 1/100 |
| | | C | 1/1 000 |
| | | D | 1/10 000 |
| | | E | 1/100 000 |
| | | F | 1/1 000 000 |
| | | G | 1/10 000 000 |
| | | H | 1/100 000 000 |
| | | I | 1/1 000 000 000 |
| <strike price> | Strike price | 6-digit strike price space, 0 (zero) padded | |

| **Examples** | |
|---|---|
| Apple Inc. October 2014 55.0$ Call option (expiring 10.10.2014) | AAPL4JAC055000 |
| Apple Inc. October 2014 55.0$ Put option (expiring 10.10.2014) | AAPL4VAC055000 |

### 8.2.3 Non-North American Equity and Future Options

The security type of such options can either be 2 (equity options) or 4 (futures options).

#### 8.2.3.1 Standard

| **Non-North American Equity and Future Options** | | | |
|---|---|---|---|
| **<root><year><month><strike>** | | | |
| **Element** | **Description** | **Value** | **Description** |
| <root> | Underlying root symbol (normally the symbol of the share or index (like DTE), it is for all options the same root symbol | | |
| <year> | 1 or 2-digit year code.<br>If the option is after January 2021, a 2-digit code is used. | 0…9<br>00…99 | For example:<br>2016 = 6<br>2022 = 22 |
| <month> | 1-character expiration month code | A | January call |
| | | B | February call |
| | | … | |
| | | L | December call |
| | | M | January put |
| | | N | February put |
| | | … | |
| | | X | December put |
| <strike> | Strike price<br>To make a symbol unique, some exchanges add a version number to the strike price. For example, in the case of EUREX, that is the EUREX generation number.<br>For some exchanges a version number * is added to the strike price, for example, after splits to make the symbol unique. | Explicit strike price without decimal point. The strike price is found in field S7. | |

| **Examples** | |
|---|---|
| DAX 4500 October 2017 call option | DAX7J4500 |
| DAX 4500 October 2017 put option | DAX7V4500 |
| Deutsche Telekom 8 July 2019 put option generation 3 | DTE9S0000083 |
| Vodafone 150 GBP October 2017 call option | VOD7J150 |

#### 8.2.3.2 Weekly

| **<root>-<week><year><month><strike>** | | | |
|---|---|---|---|
| **Element** | **Description** | **Value** | **Description** |
| <root> | Underlying root symbol | | |
| - | Hyphen separator | | |
| <week> | 1-character week code | A | 1st week of the month |
| | | B | 2nd week of the month |
| | | C | 3rd week of the month |
| | | D | 4th week of the month |
| | | E | 5th week of the month |
| <year> | 2-digit year code | 00…99 | For example:<br>2010 = 10<br>2016 = 16 |
| <month> | 1-character month code | A…L | January to December call |
| | | M…X | January to December put |
| <strike> | Strike price | Explicit strike price without decimal point. The strike price is found in field S7. | |

| **Examples** | |
|---|---|
| ANZ-A16K2250 | Nov. 2016 Call Option, expiring 1st week |
| ANZ-B16K2250 | Nov. 2016 Call Option, expiring 2nd week |
| ANZ-C16K2250 | Nov. 2016 Call Option, expiring 3rd week |
| ANZ-D16K2250 | Nov. 2016 Call Option, expiring 4th week |
| ANZ-E16K2250 | Nov. 2016 Call Option, expiring 5th week |

## 8.3 Futures

### 8.3.1 Futures - Standard

| **<root><year><month>** | | | |
|---|---|---|---|
| **Element** | **Description** | **Value** | **Description** |
| <root> | Code for the underlying contract | | |
| <year> | 1 or 2-digit expiration year code, signifying the least significant date of the Future.<br>Futures expiring after January 2021 have a 2-year digit code in the symbol. | 0…9<br>00…99 | For example:<br>2016 = 6<br>2022 = 22 |
| <month> | 1-character expiration month code<br>The month codes are different to the ones used in equity options. | F | January |
| | | G | February |
| | | H | March |
| | | J | April |
| | | K | May |
| | | M | June |
| | | N | July |
| | | Q | August |
| | | U | September |
| | | V | October |
| | | X | November |
| | | Z | December |
| | | Y | Next tradable contract based on the exchanges expiry rules |
| | | W | Most traded contract based on the highest open interest averaged over two consecutive days |

| **Examples** | |
|---|---|
| Globex E-Mini S&P 500 December 2021 future | @SP21Z |
| DAX September 2019 future | DX9U |

### 8.3.2 Futures – Daily

| <root>-D<days-to-expiry> | |
|---|---|
| **Element** | **Description** |
| <root> | Code for the underlying contract |
| -D | Indicates that this is a daily futures contract |
| <days-to-expiry> | Number of days until the contract expires. |

| Example | |
|---|---|
| Daily futures contract expiring 15 days from today | TFE-D15 |

### 8.3.3 Future Options

Futures options symbols have either the symbol format described in section *8.2 Equities* or alternatively, one of the formats described in the following sections.

### 8.3.4 Future Options - Standard

| <root><year><month><type><strike> | | | |
|---|---|---|---|
| **Element** | **Description** | **Value** | **Description** |
| <root> | Code for the underlying contract | | |
| <year> | 1 or 2-digit expiration year code, signifying the least significant date of the Future.<br>Contracts from and including January 2021 have a 2-year digit code in the symbol. | 0…9<br>00…99 | For example:<br>2010 = 0<br>2022 = 22 |
| <month> | 1-character expiration month code<br>The month codes are different to the ones used in equity options.<br>**Note:** This format is currently used for all US future options, some UK future options and for Sydney future options. However, as Morningstar follows the format used by the exchange, you should be aware that there is no fixed rule which format is used for which exchange. The Helpdesk can answer specific queries about which format is used for which exchange. | F | January |
| | | G | February |
| | | H | March |
| | | J | April |
| | | K | May |
| | | M | June |
| | | N | July |
| | | Q | August |

| <root><year><month><type><strike> | | | |
|---|---|---|---|
| **Element** | **Description** | **Value** | **Description** |
| | | U | September |
| | | V | October |
| | | X | November |
| | | Z | December |
| <type> | Call or put options | C | Call |
| | | P | Put |
| <strike> | Strike price | Explicit strike price without decimal point. The strike price is found in field S7. | |

| **Examples** | |
|---|---|
| S&P 100 1050.0 October 2017 Call option | SP7VC105000 |
| S&P 100 1050.0 October 2022 Put option | SP22VP105000 |

### 8.3.5 Futures Options - Daily

| <root>-<date><year><month><type><strike> | | | |
|---|---|---|---|
| **Element** | **Description** | **Value** | **Description** |
| <root> | Underlying root symbol | | |
| - | Hyphen separator | | |
| <date> | 2-digit day code | 01 | 1st day of month |
| | | 02 | 2nd day of month |
| | | … | … |
| | | 31 | 31st day of month |
| <year> | 2-digit year code | 00…99 | For example:<br>2010 = 10<br>2016 = 16 |
| <month> | 1-character month code | F | January |
| | | G | February |

| <root>-<date><year><month><type><strike> | | | |
|---|---|---|---|
| **Element** | **Description** | **Value** | **Description** |
| | | H | March |
| | | J | April |
| | | K | May |
| | | M | June |
| | | N | July |
| | | Q | August |
| | | U | September |
| | | V | October |
| | | X | November |
| | | Z | December |
| | | Y | Reserved for spot price symbol |
| <type> | Call or put options | C | Call |
| | | P | Put |
| <strike> | Strike price | Explicit strike price without decimal point. The strike price is found in field S7 | |

| **Examples** | |
|---|---|
| B-KD-0216XP2750 | Block trade for KD, expiring 2nd November 2016, Put Option |
| B-KD-0216XP3000 | Block trade for KD, expiring 2nd November 2016, Put Option |
| B-KD-0216XP3250 | Block trade for KD, expiring 2nd November 2016, Put Option |

## 8.4 Identifying Put/Call Options

The Morningstar Market Data Feed provides a separate put/call flag in field S677. However, this field is not available for all exchanges. Where the field is not available, the option symbol is used to identify whether an option is a call or put option.

**Note:** An application has to parse the option symbol always from the end (right to left) to identify the put/call flag. However, the strike price should always be taken from S7 to ensure the correct format rather than the instrument.

| Identifying Put/Call Options | | | |
|---|---|---|---|
| **Option** | **Description** | **Valid values** | |
| US equity option (OPRA) | The second last character specifies whether it is a call or a put option.<br>These options are easy to identify because they have no strike price digits at the end. | A…L | Call |
| | | M…X | Put |
| Future option | The first non-digit starting from the end of the symbol specifies whether it is a call or put option, plus the **character** before the ID. A character specifies a year code. | C | Call |
| | | P | Put |
| | | A…Z | Character before the ID |
| Other equity option | The first non-digit starting at the end of the symbol specifies whether it’s a call or put option, plus the **digit** before the ID. | A…L | Call |
| | | M…X | Put |
| | | 0…9 | Digit before the ID |

# 9 FOREX Contributor Codes

| FOREX Contributor Codes | | |
|---|---|---|
| **Code** | **City** | **Contributor** |
| BANX | FFT | Banco De Mexico |
| BNPF | PAR | BNP Paribas |
| CBOA | EVN | Central Bank of Armenia |
| CBIC | RKV | Central Bank of Iceland |
| CMC_ | LDN | CMC |
| DRES | FFT | Commerzbank |
| DDBK | COP | Danske Bank |
| ECBF | FFT | European Central Bank |
| MORN | LDN | Morningstar |
| MOR2 | ZUR | Morningstar 2 |
| ABBA | LDN | Morningstar Average Best Bid Ask |
| RADA | NYC | Rada Forex |
| SAXO | COP | SAXO Bank |
| FCFX | CHI | StoneX |
| EUAM | FFT | TenforeX |
| TUBD | DUS | Trinkaus |
| TULT | LDN | Tullet Prebon |
| SURF | LDN | Tullet Prebon Surf |
| UBSW | ZUR | UBS |
| UWCL | LIM | United World Capital Ltd |

# 10 Corporate Actions

The following table lists the exchanges for which corporate actions data is available.

| Corporate Actions | |
|---|---|
| **ID** | **Exchange** |
| 1 | NYSE American |
| 2 | Nasdaq BX |
| 3 | Cboe Options Exchange (Cboe Options) |
| 8 | Cboe EDGA U.S. Equities Exchange (EDGA Equities) |
| 10 | OTC Markets |
| 12 | Cboe EDGX Exchange |
| 13 | Chicago Stock Exchange |
| 14 | New York Stock Exchange |
| 15 | International Securities Exchange |
| 16 | NYSE Arca |
| 17 | Cboe BZX Exchange |
| 19 | Nasdaq |
| 22 | Other OTC |
| 24 | Nasdaq PHLX |
| 25 | OTCBB (The OTC Bulletin Board) |
| 26 | National Stock Exchange |
| 73 | Korean Futures Exchange via CME Globex |
| 108 | Taipei Exchange |
| 110 | Nagoya Stock Exchange |
| 114 | India INX |
| 126 | US Equity Markets - Composite |
| 127 | Toronto Stock Exchange |
| 131 | Bats One Summary Feed |
| 133 | Tokyo Stock Exchange |
| 134 | Hong Kong Stock Exchange |
| 135 | Bursa Malaysia |

| Corporate Actions | |
|---|---|
| **ID** | **Exchange** |
| 136 | Shanghai Stock Exchange |
| 137 | Shenzhen Stock Exchange |
| 138 | National Stock Exchange of India |
| 139 | Bombay Stock Exchange |
| 141 | Korea Exchange |
| 142 | Philippine Stock Exchange |
| 143 | Singapore Exchange |
| 144 | Taiwan Stock Exchange |
| 145 | Stock Exchange of Thailand |
| 146 | Australian Stock Exchange - Equities & Equity Options |
| 147 | NZX New Zealand Exchange |
| 149 | Cboe BZX Top |
| 151 | London Stock Exchange |
| 152 | London Stock Exchange International |
| 160 | Euronext Paris - Equities |
| 170 | Nasdaq OMX Stockholm |
| 172 | Nasdaq OMX Copenhagen |
| 174 | Oslo Stock Exchange |
| 190 | Irish Stock Exchange |
| 193 | Johannesburg Stock Exchange |
| 194 | Wiener Bourse |
| 195 | Euronext Lisbon - Equities |
| 199 | Bolsa Y Mercados Espanoles |
| 200 | Boerse Frankfurt |
| 207 | Euronext Brussels - Equities |
| 212 | Athens Exchange - Equities |
| 213 | Deutsche Boerse Xetra |
| 214 | Boerse Muenchen |
| 215 | Boerse Stuttgart |

| Corporate Actions | |
|---|---|
| **ID** | **Exchange** |
| 216 | Boerse Berlin |
| 218 | Boerse Duesseldorf |
| 219 | Boerse Hamburg |
| 220 | Boerse Hannover |
| 223 | Borsa Italiana |
| 225 | Cboe Europe Equities (CXE) |
| 226 | Turquoise |
| 230 | Moscow Exchange - RTS |
| 231 | Moscow Exchange - MICEX |
| 237 | Mercado de Valores de Buenos Aires |
| 244 | NEX |

# 11 Timestamps

| Timestamps | | | | |
|---|---|---|---|---|
| **ID** | **Exchange** | **D502 (milli)** | **D48 (micro)** | **D51 (nano)** |
| 1 | NYSE American | ✓ | ✓ | ✓ |
| 2 | Nasdaq BX | | | ✓ |
| 3 | Cboe Options Exchange (Cboe Options) | ✓ | | |
| 4 | FINRA TRACE BTDS | ✓ | | |
| 8 | Cboe EDGA U.S. Equities Exchange (EDGA Equities) | | | ✓ |
| 9 | Investors Exchange LLC. | | ✓ | ✓ |
| 12 | Cboe EDGX Exchange | | | ✓ |
| 13 | Chicago Stock Exchange | | | ✓ |
| 14 | New York Stock Exchange | ✓ | | |
| 15 | International Securities Exchange | | | ✓ |
| 16 | NYSE Arca | ✓ | | ✓ |
| 17 | Cboe BZX Exchange | ✓ | | ✓ |
| 18 | FINRA Alternative Display Facility (ADF) | | | ✓ |
| 19 | Nasdaq | ✓ | | ✓ |
| 20 | Financial Industry Regulatory Authority | | | |
| 21 | NASDAQ Mutual Funds Dissemination Service | ✓ | | |
| 22 | Other OTC | ✓ | ✓ | ✓ |
| 23 | Cboe BYX U.S. Equities Exchange (BYX Equities) | ✓ | | ✓ |
| 24 | Nasdaq PHLX | ✓ | | ✓ |
| 25 | OTCBB (The OTC Bulletin Board) | ✓ | | |
| 26 | National Stock Exchange | | | ✓ |
| 28 | Morningstar Indices | ✓ | | |
| 29 | Nasdaq Global Index Data Service (GIDS) | ✓ | ✓ | |
| 30 | Dow Jones Indices | ✓ | | |
| 33 | Standard & Poor's Indices | ✓ | | |
| 37 | Aequitas NEO Exchange | ✓ | | ✓ |
| 38 | FINRA TRACE SPDS 144A | ✓ | | |
| 39 | Cboe Futures Exchange (CFE) | ✓ | | |

| Timestamps | | | | |
|---|---|---|---|---|
| **ID** | **Exchange** | **D502 (milli)** | **D48 (micro)** | **D51 (nano)** |
| 41 | NYSE Global Indices Feed | ✓ | | |
| 42 | Warsaw Stock Exchange | ✓ | | |
| 43 | CSE Other Canadian Listed Securities | ✓ | | ✓ |
| 44 | TSX Alpha Exchange | ✓ | | ✓ |
| 45 | Omega ATS | ✓ | | ✓ |
| 46 | Omega Lynx ATS | ✓ | | ✓ |
| 47 | Nasdaq CXC | ✓ | | ✓ |
| 48 | Nasdaq CX2 | ✓ | | ✓ |
| 49 | Ukrainian Exchange | ✓ | | ✓ |
| 50 | Bolsa Mexicana de Valores (BMV) | ✓ | | |
| 51 | Dubai Mercantile Exchange | ✓ | ✓ | ✓ |
| 52 | Morningstar Funds | ✓ | | |
| 53 | Cboe Europe Equities (BXE) | ✓ | | ✓ |
| 54 | Platts | ✓ | | |
| 56 | BM&F BOVESPA | ✓ | | |
| 57 | Boerse Stuttgart cats | ✓ | | |
| 58 | FINRA TRACE ATDS | ✓ | | |
| 61 | FINRA TRACE SPDS | ✓ | | |
| 62 | Prague Stock Exchange | ✓ | | |
| 63 | Budapest Stock Exchange | ✓ | | |
| 64 | Chicago Board of Trade | ✓ | ✓ | ✓ |
| 66 | COMEX | ✓ | ✓ | ✓ |
| 67 | New York Mercantile Exchange | ✓ | ✓ | ✓ |
| 68 | ICE Futures U.S. | ✓ | ✓ | |
| 69 | Minneapolis Grain Exchange | | ✓ | ✓ |
| 72 | Shanghai Futures Exchange | ✓ | | |
| 73 | Korean Futures Exchange via CME Globex | | ✓ | ✓ |
| 74 | ICE Futures U.S. | ✓ | ✓ | |
| 75 | Chicago Mercantile Exchange - E-mini | | ✓ | ✓ |

| Timestamps | | | | |
|---|---|---|---|---|
| **ID** | **Exchange** | **D502 (milli)** | **D48 (micro)** | **D51 (nano)** |
| 76 | ICE Futures U.S. | ✓ | ✓ | |
| 77 | Chicago Mercantile Exchange | ✓ | ✓ | ✓ |
| 80 | ICE Futures U.S. | ✓ | ✓ | |
| 82 | ICE Futures Europe | ✓ | ✓ | |
| 83 | ICE Futures Singapore | ✓ | ✓ | |
| 84 | ICE Futures U.S. | ✓ | ✓ | |
| 86 | EOD - Asian Exchanges | ✓ | | |
| 100 | Equiduct | ✓ | | |
| 102 | FTSE Russell Indexes | ✓ | | |
| 103 | TriAct Canada Marketplace | ✓ | ✓ | ✓ |
| 104 | FINRA TRACE BTDS 144A | ✓ | | |
| 106 | Borsa Istanbul A.S. | ✓ | | |
| 108 | Taipei Exchange | ✓ | ✓ | |
| 109 | Cboe BXTR Trade Reporting Services (Cboe BXTR) | ✓ | | ✓ |
| 110 | Nagoya Stock Exchange | ✓ | | |
| 111 | Cboe Market Data Index Service | ✓ | | |
| 113 | TSX Venture Exchange | ✓ | | ✓ |
| 114 | India INX | ✓ | | |
| 115 | FTSE CUREX | ✓ | | |
| 125 | US Equity Markets - OTC Composite | ✓ | ✓ | ✓ |
| 126 | US Equity Markets - Composite | ✓ | | ✓ |
| 127 | Toronto Stock Exchange | ✓ | | ✓ |
| 128 | Montreal Exchange | ✓ | | |
| 129 | ICE Futures Canada | ✓ | | |
| 130 | Canadian Securities Exchange | ✓ | | ✓ |
| 131 | Bats One Summary Feed | ✓ | | ✓ |
| 132 | Osaka Exchange | ✓ | | ✓ |
| 133 | Tokyo Stock Exchange | ✓ | | |
| 134 | Hong Kong Stock Exchange | ✓ | | |

| Timestamps | | | | |
|---|---|---|---|---|
| **ID** | **Exchange** | **D502 (milli)** | **D48 (micro)** | **D51 (nano)** |
| 135 | Bursa Malaysia | ✓ | ✓ | ✓ |
| 136 | Shanghai Stock Exchange | ✓ | | |
| 137 | Shenzhen Stock Exchange | ✓ | | |
| 138 | National Stock Exchange of India | ✓ | | |
| 139 | Bombay Stock Exchange | ✓ | | |
| 140 | Indonesia | ✓ | | |
| 141 | Korea Exchange | ✓ | | |
| 142 | Philippine Stock Exchange | ✓ | | ✓ |
| 143 | Singapore Exchange | ✓ | | |
| 144 | Taiwan Stock Exchange | ✓ | ✓ | |
| 145 | Stock Exchange of Thailand | ✓ | | |
| 146 | Australian Stock Exchange - Equities & Equity Options | ✓ | | ✓ |
| 147 | NZX New Zealand Exchange | ✓ | | |
| 148 | Oslo Stock Exchange - Derivatives | | ✓ | |
| 149 | Cboe BZX Top | ✓ | | |
| 151 | London Stock Exchange | ✓ | | ✓ |
| 152 | London Stock Exchange International | ✓ | | ✓ |
| 154 | Baltic Exchange | ✓ | | |
| 155 | London Metal Exchange | ✓ | | |
| 156 | ICE Futures Europe, ICE Endex | ✓ | ✓ | |
| 160 | Euronext Paris - Equities | ✓ | ✓ | |
| 161 | Euronext Paris - Equities & Index Derivatives | ✓ | ✓ | |
| 163 | EuroTLX | ✓ | | ✓ |
| 168 | Euronext Paris - Commodities | ✓ | ✓ | |
| 169 | Tokyo Commodities Exchange | ✓ | | ✓ |
| 170 | Nasdaq OMX Stockholm | ✓ | | |
| 172 | Nasdaq OMX Copenhagen | ✓ | | |
| 174 | Oslo Stock Exchange | ✓ | | ✓ |
| 176 | Nasdaq OMX Helsinki | ✓ | | |

| Timestamps | | | | |
|---|---|---|---|---|
| **ID** | **Exchange** | **D502 (milli)** | **D48 (micro)** | **D51 (nano)** |
| 181 | Eurex Zurich | ✓ | | |
| 182 | SIX Swiss Exchange | ✓ | ✓ | |
| 185 | SIX Swiss Exchange - Blue Chip Segment | ✓ | ✓ | |
| 186 | MEFF Renta Fija - Fixed Income Derivatives | ✓ | | ✓ |
| 190 | Irish Stock Exchange | ✓ | | |
| 192 | MEFF Renta Variable - Equities and Index Derivatives | ✓ | | ✓ |
| 193 | Johannesburg Stock Exchange | ✓ | | |
| 194 | Wiener Bourse | ✓ | | |
| 195 | Euronext Lisbon - Equities | ✓ | ✓ | |
| 196 | Euronext Lisbon - Derivatives | ✓ | | ✓ |
| 199 | Bolsa Y Mercados Espanoles | ✓ | | ✓ |
| 200 | Boerse Frankfurt | ✓ | | |
| 201 | Eurex Exchange, European Energy Exchange | ✓ | | |
| 202 | Euronext Amsterdam - Equities | ✓ | ✓ | |
| 203 | Euronext Amsterdam - Equities & Index Derivatives | ✓ | ✓ | |
| 205 | Euronext Amsterdam - Commodities | ✓ | | |
| 206 | Athens Exchange - Derivatives | ✓ | | |
| 207 | Euronext Brussels - Equities | ✓ | ✓ | |
| 209 | Euronext Brussels - Derivatives | ✓ | ✓ | |
| 211 | Euronext Indices | ✓ | ✓ | |
| 212 | Athens Exchange - Equities | ✓ | | |
| 213 | Deutsche Boerse Xetra | ✓ | | |
| 214 | Boerse Muenchen | ✓ | ✓ | |
| 215 | Boerse Stuttgart | ✓ | | |
| 216 | Boerse Berlin | ✓ | | |
| 217 | Tradegate | ✓ | | |
| 218 | Boerse Duesseldorf | ✓ | | |
| 219 | Boerse Hamburg | ✓ | | |
| 220 | Boerse Hannover | ✓ | | |

| Timestamps | | | | |
|---|---|---|---|---|
| **ID** | **Exchange** | **D502 (milli)** | **D48 (micro)** | **D51 (nano)** |
| 221 | STOXX Indices | ✓ | | |
| 222 | Malta Stock Exchange | ✓ | | |
| 223 | Borsa Italiana | ✓ | | ✓ |
| 225 | Cboe Europe Equities (CXE) | ✓ | | ✓ |
| 226 | Turquoise | ✓ | | ✓ |
| 227 | Tokyo Financial Exchange | ✓ | | |
| 228 | Bucharest Stock Exchange | ✓ | | |
| 230 | Moscow Exchange - RTS | ✓ | | ✓ |
| 231 | Moscow Exchange - MICEX | ✓ | | ✓ |
| 232 | Luxembourg Stock Exchange | ✓ | ✓ | |
| 233 | Santiago Stock Exchange | ✓ | | |
| 234 | Singapore Exchange - Derivatives | ✓ | | |
| 235 | Australian Stock Exchange - Australian Derivatives | ✓ | | |
| 236 | Australian Stock Exchange - New Zealand Derivatives | ✓ | | |
| 237 | Mercado de Valores de Buenos Aires | ✓ | | |
| 239 | Cyprus Stock Exchange | ✓ | | |

# 12 Level 2 Message Format

Two types of level 2 data are available, depending on what is supplied by the exchange:

- **Order book data**

  The full depth of the market is available, with as many levels of depth as provided by the exchange. Also known as ‘market by order’.

- **Depth data**

  A fixed number of levels supplied by the exchange, typically, 5 10 or 20. Unlike the order book, each field for depth is a separate one and these fields are identified in tapidef. Also known as ‘market by price’.

## 12.1 Order Book Fields

The following table lists and describes the order book fields. The ‘size’ and ‘type’ columns contain the following information:

- Size

  The size of the value in bytes. ‘n’ is a variable length number.

- Type
  - ‘s’ = String
  - ‘u’ = Unsigned integer
  - ‘f’ = Fractional
  - ‘b’ = Binary

<table>
<tr><th colspan="6">Order Book Fields</th></tr>
<tr><th>ID</th><th>Definition</th><th>Size</th><th>Type</th><th colspan="2">Description</th></tr>
<tr><td>1</td><td>TF_FIELD_MIN_OF_DAY</td><td>2</td><td>u</td><td colspan="2">Time of order entry in minutes of the day (1…1440).</td></tr>
<tr><td rowspan="5">401</td><td rowspan="5">TF_FIELD_LSE_DEPTH_AMD</td><td rowspan="5">4</td><td rowspan="5">u</td><td colspan="2">Mandatory field. It can contain the following values:</td></tr>
<tr><td>0</td><td>Clear complete order book side</td></tr>
<tr><td>1</td><td>Delete order book entry</td></tr>
<tr><td>2</td><td>Modify order book entry<br>**Note:** If the flag is set to ‘2’ and no entry can be found, it should be treated as an addition.</td></tr>
<tr><td>3</td><td>Add new order book entry</td></tr>
<tr><td rowspan="3">402</td><td rowspan="3">TF_FIELD_LSE_DEPTH_SIDE</td><td rowspan="3">4</td><td rowspan="3">u</td><td colspan="2">Mandatory field. It can contain the following values:</td></tr>
<tr><td>0</td><td>Bid</td></tr>
<tr><td>1</td><td>Ask</td></tr>
<tr><td>403</td><td>TF_FIELD_LSE_DEPTH_POS</td><td>4</td><td>u</td><td colspan="2">Not used and should not be used for sorting purposes.</td></tr>
<tr><td>404</td><td>TF_FIELD_LSE_DEPTH_PRICE</td><td>4</td><td>f</td><td colspan="2">Optional field. It contains the bid/ask price of the entry or ‘0’ for market orders.<br>**Note:** Market orders do not contain a bid/ask price; they always need to be sorted at top of the book.<br>Market orders in the book are quite usual, for example, during opening and closing auctions. However, during continuous trading, they usually do not occur in the book.</td></tr>
<tr><td>405</td><td>TF_FIELD _LSE_DEPTH_SIZE</td><td>4</td><td>u</td><td colspan="2">Optional field. It contains the bid/ask size of the entry.</td></tr>
<tr><td>406</td><td>TF_FIELD _LSE_DEPTH_NO</td><td>4</td><td>u</td><td colspan="2">Optional field. It contains the number of the bids/asks with the given price.<br>Used when market depth information is transmitted within these fields.</td></tr>
</table>

| Order Book Fields | | | | |
|---|---|---|---|---|
| **ID** | **Definition** | **Size** | **Type** | **Description** |
| 407 | TF_FIELD _LSE_DEPTH_MM | n | s | Optional field. It contains the market maker code. Only available for quote-driven market segments.<br>For Nasdaq, this field contains the market maker ID.<br>For NYSE, CBOT, CME and Euronext this field is not available |
| 408 | TF_FIELD _LSE_PERIOD | n | s | Optional field.<br>Values differ between exchanges. Refer to D408 tables for individual exchanges in the *Morningstar Market Data Feed Specification*. |
| 409 | TF_FIELD _LSE_DEPTH_ID | 4 | u | Mandatory field when D401 is not = 0.<br>Order book entry ID.<br>Unique number per symbol and order book side. Used to identify order book position, for modifications and deletions of order book entries. |
| 416 | TF_FIELD_LSE_DEPTH_CODE | n | S | Optional field. It contains the original order ID in cases where the value is too large to fit in D409. |
| 22 | TF_FIELD _TIME_DAY | 4 | u | Optional field. Entry date day, if not entered today. |
| 23 | TF_FIELD _TIME_MONTH | 4 | u | Optional field. Entry date month, if not entered today. |
| 24 | TF_FIELD _TIME_YEAR | 4 | u | Optional field. Entry date year, if not entered today. |

## 12.2 Order Book Implementation Considerations

### 12.2.1 Order Book Refreshes

Whenever a complete order book refresh occurs for a symbol, the first message of the order book will contain a value of '0' in field 401. The relevant side of the book should be deleted and the subsequent messages will rebuild the book. Field 419, the depth end marker, indicates the end of the refresh.

**Note:** This service is not used on a regular basis but may be used in the case of issues with an exchange or the feed.

If an instrument is added to watch with snap, in an interactive IP feed, a complete order book refresh is received initially after the symbol request.

### 12.2.2 Differentiating Between Multiple Book Updates in One Message

An order book message can contain data for more than one order. This means that fields 401 to 409 can occur more than once within one message.

Each data set for one order starts with field 401. Use this field for separation.

### 12.2.3 Modification Messages

Modification messages may not include all fields, usually only the changed information.

There are some feeds, those containing market depth information, which contain only modification messages.

We recommend you implement the following rule:

If a book add or modify (field 401) = 2/3 is received where order book position (field 403) = 0, then delete all orders which are above this price (that is to say, higher for the bid side, lower for the ask side).

| |
|---|
| 09.10.08\|05:36:32\|Q\|HBOS\|151\|1\|f116=110\|f401=0x03\|**f402=0x01\|f403=0**\|f409=200\|**f404=155.6**\|f405=1400\|f408=LO\|f116=151 |

In this example, the message deletes all ask entries with a price smaller than 155.6 because order book position (f403) = 0.

## 12.3 Order Book Examples

### 12.3.1 Example – New Best Bid

```
09.10.08|05:36:32|Q|VOD|151|1|f401=3|f402=0|f403=0|f404=136.5|f405=6746|f408=LO|
f409=6|f1=953
```

The message adds a new bid limit order for Vodafone. This means that all existing bid entries in the order book must be moved one position up and the new (best) bid must be inserted in the first position (position 0).

Any existing bid side order book entries with a better bid price can be considered as invalid, because this new value must be the new best bid entry.

| **Key Fields** | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 402 | 0 | Bid |
| 403 | 0 | Positon |
| 405 | 136.5 | Bid price |
| 405 | 6646 | Bid size |
| 408 | LO | Limit order |
| 409 | 6 | Order book entry ID |
| 1 | 953 | Timestamp in minutes of the day |

### 12.3.2 Example – Insert New Bid

```
09.10.08|05:36:32|Q|VOD|151|1|f401=3|f402=1|f403=4|f404=136.75|f405=14226|f408=LO|
f409=325|f1=952
```

This message adds a new ask limit order for Vodafone.

| **Key Fields** | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 401 | 3 | Add new order book entry |
| 402 | 1 | Ask |
| 403 | 4 | Position |
| 404 | 136.75 | Ask price |

| Key Fields | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 405 | 14226 | Ask size |
| 408 | LO | Limit order |
| 409 | 363 | Order book entry ID |

### 12.3.3 Example – Market Order

09.10.08|05:36:32|Q|VOD|151|1|f401=3|f402=1|f403=1|f404=0|f405=6441|f408=MO|
f409=363|f1=990

This message adds a new ask market order for Vodafone.

Market orders do not have a bid/ask price, therefore field 404 has a value of '0'.

| Key Fields | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 401 | 3 | Add new order book entry |
| 402 | 1 | Ask |
| 404 | 0 | Ask price (zero) |
| 405 | 6441 | Ask size (non zero) |
| 408 | MO | Market order |
| 409 | 363 | Order book entry ID |

### 12.3.4 Example – Change of Ask Size

09.10.08|05:36:32|Q|VOD|151|1|f401=2|f402=1|f403=1|f404=136.75|f405=269597|f408=LO|
f409=321|f1=955

This message changes the value of the ask size of the order book entry for Vodafone with the entry ID '321'. All other fields such as price, time stamp, and market mechanism type should not change.

| Key Fields | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 401 | 2 | Modify order book entry |

| Key Fields | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 402 | 1 | Ask |
| 404 | 136.75 | Ask price (unchanged) |
| 405 | 269597 | Ask size (changed) |
| 408 | LO | Limit order (unchanged) |
| 409 | 321 | Order book entry ID |

### 12.3.5 Example – Deletion

```
09.10.08|05:36:32|Q|VOD|151|1|f401=1|f402=0|f403=35|f404=0|f405=0|f409=417|f1=955
```

This message deletes Vodafone bid side order book entry with the entry ID ‘417’. All other fields are optional and can be ignored.

| Key Fields | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 401 | 1 | Delete order book entry |
| 402 | 0 | Bid |
| 409 | 417 | Order book entry ID |

### 12.3.6 Example – Clear Complete Order Book

```
09.10.08|05:36:32|Q|VOD|151|1|f401=0|f402=0
```

This message clears the complete bid side of the order book for Vodafone.

| Key Fields | | |
|---|---|---|
| **Field** | **Value** | **Description** |
| 401 | 0 | Clear complete order book side |
| 402 | 0 | Bid |

# 13 Trade Deletions and Corrections

For exchanges/markets where Morningstar provides a trade ID, field D1800 is sent in each trade message.

This field contains one of the following:

- The unique trade ID as sent by the exchange;
- The message sequence number provided by the exchange; or
- A copy of the data sent in field D502 (exchange timestamp in milliseconds since midnight). This is sent if there is no unique identifier.

If a trade is to be deleted or corrected, the value in D1800 will identify the trade and field D1888 will contain one of the following values:

- 1 = Delete
- 2 = Correct

In the trade correction or deletion message, field D108 will always be set to 0 to indicate that last/high/low/open/vol/composite values are not to be updated.

#### Examples

Original trade:

```
00.00.00|00:00:00|T|FTEK|19|1|f54=1|f1800=ASHYSHKOKKK|f2=value|f3=value
```

Trade deletion:

```
00.00.00|00:00:00|T|FTEK|19|1|f54=1|f1800=ASHYSHKOKKK|f1888=1|f108=0
```

Trade correction:

```
00.00.00|00:00:00|T|FTEK|19|1|f54=1|f1800=ASHYSHKOKKK|f1888=2|f108=0|f2=New
Value|f3=New Value
```

**Note:** Existing recap messages which correct OHLCV remain in use.

# 14 Field D108 Explained

Field D108 is bitmap indicator controlling updates of trade messages. It has the same meaning for all exchanges.

The values for D108 are as follows:

```
//
// values for the TF_FIELD_TRADE_COND field
// (combinations possible)
//
#define TF_FIELD_TRADE_COND_LAST     0x01 // update last price */
#define TF_FIELD_TRADE_COND_HIGHLOW  0x02 // update high/low values from last price */
#define TF_FIELD_TRADE_COND_CMP      0x04 // update composite symbol also */
#define TF_FIELD_TRADE_COND_OPEN     0x08 // update open value from last price */
#define TF_FIELD_TRADE_COND_VOL      0x10 // update only volume */
#define TF_FIELD_TRADE_COND_DEFAULT  (TF_FIELD_TRADE_COND_LAST |
TF_FIELD_TRADE_COND_HIGHLOW | TF_FIELD_TRADE_COND_VOL)
```

### Example

D108=19 is '10011' in binary. In this case, the last, high\low and cumulative volume should be updated.

D108=0 is '00000' in binary. In this case, none of the values should be updated.

# 15 Header (H) Fields

Header fields have different meanings depending on the end product.

## 15.1 Intraday and EOD Snapshot and Web Services

| **Intraday and EOD Snapshot and Web Services** | |
|---|---|
| **Field** | **Description** |
| H0 | Present for backwards compatibility reasons only |
| H1 | Morningstar ticker symbol |
| H2 | Morningstar exchange ID. See section 2. |
| H3 | Morningstar security type. See section 3. |
| H4 | Morningstar calculated mid value |
| H5 | Extraction time |
| H6 | Extraction date |
| H7 | Statpro market ID. Legacy compatibility only. |
| H8 | Net change on the day. |
| H9 | Time zone. Contains ‘EST’, ‘CET’ (European time), ‘GMT’, ‘BST’ (UK time). |
| H10 | Expiration date for options |
| H14 | % net change. Web Services only. |
| H15 | Adjusted net change. Web Services only. |
| H16 | Adjusted % net change. Web Services only. |

## 15.2 Tick History

| **Intraday and EOD Snapshot and Web Services** | |
|---|---|
| **Field** | **Description** |
| H0 | Message type.<br>T = Trade, Q = Quote, R = Recap, C = Close, S = Static |
| H1 | Morningstar ticker symbol |
| H2 | Morningstar exchange ID. See section 2. |
| H3 | Morningstar security type. See section 3. |
| H4 | Not used |

| Intraday and EOD Snapshot and Web Services | |
|---|---|
| **Field** | **Description** |
| H5 | Record time. To millisecond. |
| H6 | Record date |
| H7 | Not used |
| H8 | Not used |
| H9 | Time zone. Contains 'EST', 'CET' (European time), 'GMT', 'BST' (UK time), HKT (Hong Kong Time) or EDT (Sydney Time). |
| H10 | Not used |
| H11 | Not used |
| H12 | Sequence number |

# 16 Index Constituents

The legacy index constituent field in S35 is slowly being replaced by an expanded set of fields S1371 and S1372.

The fields are strings (max 255 bytes) and have the following format described in the following table:

| **S1731= n,N,m1.s1.IND1, m2.s2.IND2, m3.s3.IND3,…** | |
|---|---|
| **Part** | **Description** |
| n | Number of the field out of N in total, 1 if only one S1731 is needed, 0 if the stock is not a member of any index |
| N | Total number of S1731 fields needed to send all constituents, 1 if only one S1731 is needed, 0 if the stock is not a member of any index |
| m1 | Market of the 1st index |
| s1 | Security type of the 1st index |
| IND1 | Symbol of the 1st index |
| M2 | Market of the 2nd index |
| S2 | Security type of the 2nd index |
| IND2 | Symbol of the 2nd index |
| … | |

# 17 Times and Dates on Web Services

| Times and Dates on Web Services | | | | | | |
|---|---|---|---|---|---|---|
| **Field** | **Field Relates to** | **Time Zone** | **Description** | **Created by** | **Message Type** | **Delayed Field?** |
| D502 | D2 | Various | Exchange timestamp | Feed | T, R | Y |
| D768 | D4 | EST | Time of Last Bid in Seconds | Snapshot | Q | N |
| D769 | D6 | EST | Time of Last Ask in Seconds | Snapshot | Q | N |
| D770 | D2 | EST | Time of Last Trade in Seconds | Snapshot | T | N |
| D772 | D771 | EST | Time of update to today's close in seconds | Snapshot | C | N |
| D773 | D771 | EST | Date of update to todays close in seconds | Snapshot | C | N |
| D775 | D2 | EST | Time of Last Trade Before Main Session | Snapshot | T | N |
| D777 | D2 | EST | Time of Last Trade After Main Session | Snapshot | T | N |
| D778 | D10 | EST | Best Bid Time in Seconds | Snapshot | Q | N |
| D779 | D14 | EST | Best Ask Time in Seconds | Snapshot | Q | N |
| D780 | | EST | Expiry date Made up of S4, S5, & S6 | Snapshot | S | N |
| D782 | | EST | Date of Last Update of any Real-time Field | Snapshot | C,Q,T | N |
| D783 | | EST | Time of Last Update of any Real-time Field | Snapshot | C,Q,T | N |
| D784 | D2 | EST | Date of Last Trade | Snapshot | T,Q | N |
| D785 | | EST | Date of last message on feed | Snapshot | any | N |
| D786 | | EST | Last trading date made up on S14, S15, S16 | Snapshot | S | N |

| Times and Dates on Web Services | | | | | | |
|---|---|---|---|---|---|---|
| **Field** | **Field Relates to** | **Time Zone** | **Description** | **Created by** | **Message Type** | **Delayed Field?** |
| D791 | D4 | EST | Bid Date | Snapshot | Q | N |
| D792 | D6 | EST | Ask Date | Snapshot | Q | N |
| D799 | D20 | EST | Yesterday's Close Date (copied from D933 on rollover) | Snapshot | any | N |
| D906 | D98 | EST | Time of last update to Nav | Snapshot | any if D98 exists, else if not present then updates if Close and D98 present in DB | N |
| D907 | D98 | EST | Date of last update to Nav | Snapshot | any if D98 exists, else if not present then updates if Close and D98 present in DB | N |
| D908 | D104 | EST | NAV Previous Close | Snapshot | C | N |
| D933 | | EST | Date of Last Close Message | Snapshot | C | N |
| D934 | D2 | EST | PreTrade Date | Snapshot | T | N |
| D935 | D2 | EST | Post Trade Date | Snapshot | T | N |
| D940 | D4 | EST | Time of last bid - realtime (on rt or delayed feed) | MCR | Q | Y |
| D941 | D6 | EST | Time of last ask - realtime (on rt or delayed feed) | MCR | Q | Y |
| D942 | D2 | EST | Time of last update to D2 - realtime (on rt or delayed feed) | MCR | T | Y |
| D943 | D2,D4,D6 | EST | Time of last bid, ask or update to d2 - realtime (on rt or delayed feed) | MCR | T | Y |

| Times and Dates on Web Services | | | | | | |
|---|---|---|---|---|---|---|
| **Field** | **Field Relates to** | **Time Zone** | **Description** | **Created by** | **Message Type** | **Delayed Field?** |
| D944 | D502 | | Feed timestamp (D502) for quote messages | Snapshot | Q | Y |
| D947 | | EST | Time of Last Close message | Snapshot | C | N |
| D952 | | GMT | Time of tick or bar (historical data) | Web Services | | Y |
| D953 | | GMT | Date of tick or bar (historical data ) or trade (snapper TimeSales) | Web Services | | Y |
| D956 | D2 or D34 or D771 | EST | Time of last update to todays's close in close message | Snapshot | C | N |
| D957 | D2 or D34 or D771 | EST | Date of last update to todays's close in close message | Snapshot | C | N |
| D958 | D4 | EST | Date of Last non Zero Bid | Snapshot | any | N |
| D959 | D6 | EST | Date of Last non Zero Ask | Snapshot | any | N |
| D960 | D4 | EST | Time of Last non Zero Bid | Snapshot | any | N |
| D961 | D6 | EST | Time of Last non Zero Ask | Snapshot | any | N |
| D962 | D98 | EST | Time of last update to Nav | Snapshot | any | N |
| D963 | D98 | EST | Date of last update to Nav | Snapshot | any | N |
| D964 | D4 | EST | Date of last bid realtime (on rt or delayed feed) | MCR | Q | Y |
| D965 | D6 | EST | Date of last ask realtime (on rt or delayed feed) | MCR | Q | Y |
| D966 | D2 | EST | Date of last update to D2 realtime (on rt or delayed feed) | MCR | T | Y |

# 18 Forward Rate Qualifiers

| Forward Rate Qualifiers | |
|---|---|
| **Code** | **Description** |
| ON | Overnight |
| TN | Next Day |
| SN | Spot Next (2 working days) |
| 1W | 1 Week |
| 2W | 2 Week |
| 3W | 3 Week |
| 1M | 1 Month |
| 2M | 2 Months |
| 3M | 3 Months |
| 4M | 4 Months |
| 5M | 5 Months |
| 6M | 6 Months |
| 7M | 7 Months |
| 8M | 8 Months |
| 9M | 9 Months |
| TM | 10 Months |
| EM | 11 Months |
| IM | 18 Months |
| 1Y | 1 Year |
| 2Y | 2 Years |
| 3Y | 3 Years |
| 4Y | 4 Years |
| 5Y | 5 Years |
| 6Y | 6 Years |
| 7Y | 7 Years |
| TY | 10 Years |
| WY | 20 Years |
| HY | 30 Years |

# 19 Source of Message (Internal Use)

| Source of message | |
|---|---|
| **Code** | **Source** |
| 52W | 52 Week |
| D3B | D3BGUI |
| EDI | EOD Data |
| ER | Equity Research |
| EXI | Exchange Info |
| FC | FutureCont |
| FH | Feed Handler |
| FUND | Exchange 52 program |
| JMP | Jumper (non D3B messages) |
| MLD | Morningstar Lookup Database |
| MST | MSTATS |
| PID | Performance ID Program |
| RFT | Repair from TIX |
| STF | Snapper to Feed |
| SQL | Static SQL Database |
| SQM | Static SQL Database |
| WP | Web Parser |

# 20 Exchange IDs Worldwide

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Albania | AL | Tirana Stock Exchange | XTIR | | |
| Algeria | AL | Algerian Stock Exchange | XALG | 85/288 | .me |
| Argentina | AR | Buenos Aires Cereal Exchange | BACE | | |
| Argentina | AR | Bolsa De Comercio De Santa Fe | BCFS | | |
| Argentina | AR | Mercado De Valores De Corboda | MVCX | | |
| Argentina | AR | Rosario Future Exchange | ROFX | 90/466 | .fe |
| Argentina | AR | Bolsa De Comercio De Corboda | XBCC | | |
| Argentina | AR | Bolsa De Commercio De Mendoza S.A | XCNF | | |
| Argentina | AR | Mercado De Valores De Mendoza | XBCX | | |
| Argentina | AR | Bolsa De Comercio Confederada S.A | XCNF | | |
| Argentina | AR | Mercado Abierto Electronico S.A | XMAB | | |
| Argentina | AR | Mercado De Valores De Buenos Aires S.A | XMEV | 237 | .ba |
| Argentina | AR | Mercado A Termino De Buenos S.A | XMTB | 90/464 | .fe |
| Argentina | AR | Mercado De Valores Del Litoral | XMVL | | |
| Argentina | AR | Bolsa De Comercio Rosario | XROS | | |
| Argentina | AR | Mercado De Valores De Rosario | XROX | | |
| Argentina | AR | Nueva Bolsa De Comercio De Tucuman S.A | XTUC | | |
| Argentina | AR | Buenos Aires Stock Exchange | XBUE | 237 | .ba |
| Armenia | AM | Armenia Stock Exchange | XARM | 89/443 | .eu |
| Australia | AU | Australian Wheat Board | AWBX | | |
| Australia | AU | Australian Wool Exchange | AWEX | | |
| Australia | AU | CHI-X Australia | CHIA | | |
| Australia | AU | Bendigo Stock Exchange Limited | NSXB | | |
| Australia | AU | Australian Securities Exchange Limited | XASX | 146 | .ax |
| Australia | AU | National Stock Exchange Of Australia Limited | XNEC | 86/340 | .ai |
| Australia | AU | ASX – Sydney Futures Exchange Limited | XSFE | 235 | .ax |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Australia | AU | Yieldbroker PTY LTD | XYIE | | |
| Australia | AU | Australian Stock Exchange | XASX | 146 | .ax |
| Austria | AT | Vienna Stock Exchange | XWBO | 194 | .vi |
| Austria | AT | Austrian Energy Exchange | EXAA | | |
| Austria | AT | Wiener Boerse Ag Armtlicher Handel (Official Market) | WBAH | | |
| Austria | AT | Wiener Boerse Ag Dritter Markt (Third Market) | WBDM | | |
| Austria | AT | Wiener Boerse Ag Geregelter Freiverkehr (Semi Official Market) | WBGF | | |
| Austria | AT | Wiener Boerse Ag | XWBO | 194 | .vi |
| Azerbaijan | AZ | Baku Stock Exchange | BSEX | 89/444 | .eu |
| Azerbaijan | AZ | Baku Interbank Currency Exchange | XIBE | | |
| Bahrain | BH | Bahrain Stock Exchange | XBAH | 85/289 | .me |
| Bangladesh | BD | Chittagong Stock Exchange | XCHG | 86/331 | .ai |
| Bangladesh | BN | Dhaka Stock Exchange | XDHA | 86/320 | .ai |
| Barbados | BR | Barbados Stock Exchange | XBAB | 88/385 | .ae |
| Belarus | BY | Belarus Currency and Stock Exchange | BCSE | | |
| Belgium | BE | Euronext Brussels | XBRU | 207 | .br |
| Belgium | BE | NYSE Euronext – Alternext Brussels | ALXB | | |
| Belgium | BE | Belgian Power Exchange | BLPX | | |
| Belgium | BE | MTS Belgium | BMTS | | |
| Belgium | BE | NYSE Euronext – Easy Next | ENXB | | |
| Belgium | BE | Fonds Des Rentes / Rentenfonds | FRRF | | |
| Belgium | BE | NYSE Euronext – Marche Libre Brussels | MLXB | | |
| Belgium | BE | MTS Denmark | MTSD | | |
| Belgium | BE | MTS Finland | MTSF | | |
| Belgium | BE | NYSE Euronext – Trading Facility Brussels | TNLB | | |
| Belgium | BE | NYSE Euronext – Ventes Publiques Brussels | VPXB | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Belgium | BE | NYSE Euronext - Euronext Brussels | XBRD | 209 | .br |
| Belgium | BE | NYSE Euronext – Euronext Brussels | XBRU | 207 | .br |
| Bermuda | BM | Bermuda Stock Exchange | XBDA | 88/386 | .ae |
| Herzegovina | BL | Banja Luka Stock Exchange | BLSE | 229/448 | .bn |
| Herzegovina | BA | Sarajevo Stock Exchange | XSSE | | |
| Botswana | BT | Botswana Stock Exchange | XBOT | 87/352 | .ar |
| Brazil | BR | BM&Fbovespa S.A – Bolsa De Valores Mercadorias E Futuros | BVMF | 56 | .bv |
| Brazil | BR | Cetip SA Balcao Oranizado De Ativos E Derivativos | CETI | | |
| Brazil | BM | Bolsa De Mercadorias E Futturos | BVMF | 90/460 | .fe |
| Brazil | BR | Sao Paulo Stock Exchange | XBSP | | |
| Brazil | BR | Soma | XSOM | | |
| Bulgaria | BG | Bulgarian Stock Exchange - Sofia | XBUL | 89/416 | .eu |
| Cameroon | CM | Douala Stock Exchange | XDSX | 87/353 | .ar |
| Canada | CA | Cannex Financial Exchange LTS | CANX | | |
| Canada | CA | CHI-X Canada ATS | CHIC | 47 | .xc |
| Canada | CA | Match Now | MATN | | |
| Canada | CA | Omega ATS | OMGA | 45 | .om |
| Canada | CA | CSE Other Canadian Listed Securities | PURE | 43 | .cp |
| Canada | CA | Alpha ATS | XATS | 44 | .tx |
| Canada | CA | Perimeter Financial Corp. – Blockbook ATS | XBBK | | |
| Canada | CA | Alberta Stock Exchange | XALB | | |
| Canada | CA | Canadian National Stock Exchange | XCNQ | 130 | .cn |
| Canada | CA | TSX Venture Exchange – NEX | XTNX | | |
| Canada | CA | TSX Venture Exchange | XTSX | 127 | .tt |
| Canada | CA | Montreal Climate Exchange | XMOC | | |
| Canada | CA | The Montreal Exchange / Bourse De Montreal | XMOD | 128 | .tt |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Canada | CA | Toronto Stock Exchange | XTSE | 127 | .tt |
| Canada | CA | Intercontinental Exchange – ICE Futures Canada | IFCA | 129 | .wc |
| Cape Verde | CV | Cape Verde Stock Exchange | XBVC | 87/354 | .ar |
| Cayman Islands | CI | Cayman Islands Stock Exchange | XCAY | 88/388 | .ae |
| Channel Island | GG | Channel Islands Stock Exchange | XCIE | 89/436 | .eu |
| Chile | CL | Santiago Stock Exchange | XSGO | 233 | .sa |
| Chile | CH | Chilean Electronic Exchange | CISX | 88/389 | .eu |
| China | CN | China Financial Futures Exchange | CCFX | | |
| China | CN | Shanghai Gold Exchange | SGEX | | |
| China | CN | China Foreign Exchange Trade System | XCFE | | |
| China | DC | Dalian  Commodity Exchange | XDCE | 90/462 | .fe |
| China | SH | Shanghai Futures Exchange | XSGE | 90/467 | .fe |
| China | CN | Zhengzhou Commodity   Exchange | XZCE | | |
| China | CN | Shanghai Stock Exchange | XSHG | 136 | .ss |
| China | CN | Shenzhen Stock Exchange | XSHE | 137 | .sz |
| Colombia | CO | Colombian Stock Exchange | XBOG | 88/390 | .ae |
| Costa Rica | CR | National Stock Exchange (Costa Rica) | XBNV | 88/391 | .ae |
| Croatia | HR | Zagreb Money and Short Term Securities Market inc | XTRZ | | |
| Croatia | HR | The Zagreb Stock Exchange MTF | XZAM | | |
| Croatia | ZG | Zagreb Stock Exchange | XZAG | 229 /454 | .bn |
| Cyprus | CY | Cyprus Stock Exchange OTC | XCYO | | |
| Cyprus | CY | MTF – Cyprus Exchange | XECM | | |
| Cyprus | CY | Cyprus Stock Exchange | XCYS | 239 | .at |
| Czech Republic | CZ | Prague Stock Exchange | XPRA | 62 | .pr |
| Czech Republic | CZ | Prague Energy Exchange | XPXE | | |
| Czech Republic | CZ | RM – System (MOS) | XRMO | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Czech Republic | CZ | RM – System A.S | XRMZ | | |
| Denmark | DK | Copenhagen Stock Exchange | XCSE | 172 | .co |
| Denmark | DK | Dansk OTC | DKTC | | |
| Denmark | DK | First North Denmark | XFND | 172 | .co |
| Dominican Republic | DO | Bolsa De Valores De La Republica Dominicana SA | XBVR | | |
| Ecuador | EC | Guayaquil Stock Exchange | XGUA | 88/392 | .ae |
| Ecuador | ED | Quito Stock Exchange | XQUI | 88/393 | .ae |
| Egypt | EN | Nile Stock Exchange | NILX | 85/305 | .me |
| Egypt | EG | Cairo & Alexandria Stock Exchange | XCAI | 85/290 | .me |
| El Salvador | EL | El Salvador Stock Exchange | XSVA | 88/394 | .ae |
| Estonia | EE | First North Estonia | FNEE | | |
| Estonia | ES | Nasdaq Omx Tallinn | XTAL | 89/418 | .eu |
| Faroe Islands | FO | Faroese Securities Exchange | VMFX | | |
| Fiji | FJ | South Pacific Stock Exchange | XSPS | 86/330 | .ai |
| Finland | FI | OMX Nordic Exchange Helsinki OY | XHEL | 176 | .he |
| Finland | FI | First North Finland | FNFL | | |
| France | FR | Powernext | XPOW | | |
| France | FR | NYSE Euronext – Alternext Paris | ALXP | | |
| France | FR | EPEX Spot SE | EPEX | | |
| France | FR | MTS France SAS | FMTS | | |
| France | FR | Allternativa France | XAFR | | |
| France | FR | Bluenext – MTF | XBLN | | |
| France | FR | Euronext Paris MAITF | XMAT | | |
| France | FR | NYSE Euronext – Marche Libre Paris | XMLI | | |
| France | FR | Euronext Paris MONEP | XMON | | |
| France | FR | NYSE Euronext - Euronext Paris | XPAR | 160 | .pa |
| Georgia | GE | Georgia Stock Exchange | XGSE | 89/438 | .eu |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Germany | DE | Berlin-Bremen Stock Exchange | XBER | 216 | .be |
| Germany | DE | Dusseldorf Stock Exchange | XDUS | 218 | .du |
| Germany | DE | Deutsche Boerse AG | XFRA | 200 | .ff |
| Germany | DE | Hanover Stock Exchange | XHAN | 220 | .ha |
| Germany | DE | Hamburg Stock Exchange | XHAM | 219 | .hm |
| Germany | DE | Munich Stock Exchange | XMUN | 214 | .mu |
| Germany | DE | Stuttgart Stock Exchange | XSTU | 215 | .sg |
| Germany | DE | Zobex | ZOBX | | |
| Germany | DE | Newex | XNEW | | |
| Germany | DE | Boerse Muenchen | XMUN | 214 | .mu |
| Germany | DE | Investro | XINV | | |
| Germany | DE | Tradegate Exchange – Regulierter Markt | XGRM | 217 | .tg |
| Germany | DE | Tradegate Exchange – Freiverkehr | XGAT | | |
| Germany | DE | Eurex Deutschland | XEUR | 201 | .ex |
| Germany | DE | Eurex Repo GMBH | XEUP | | |
| Germany | DE | Eurex Bonds | XEUB | | |
| Germany | DE | Xetra | XETR | 213 | .de |
| Germany | DE | Xetra International Market | XETR | 213 | .de |
| Germany | DE | Xetra International Market – Open Market | XETR | 213 | .de |
| Germany | DE | Xetra International Market – Regulated Market | XETR | 213 | .de |
| Germany | DE | Xetra - Freiverkehr | XETR | 213 | .de |
| Germany | DE | Xetra - Regulierter Markt | XETR | 213 | .de |
| Germany | DE | Boerse Berlin Equiduct Trading | XEQT | | |
| Germany | DE | European Energy Exchange AG | XFRA | 201 | .de |
| Germany | DE | Boerse Duesseldorf | XDUS | 218 | .du |
| Germany | DE | Boerse Berlin | XBER | 216 | .be |
| Germany | DE | Boerse Stuttgart – Freiverkehr | STUB | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Germany | DE | Boerse Stuttgart - Regulierter Markt | STUA | | |
| Germany | DE | Boerse Muenchen - Freiverkehr - Plus - Europe | PLUS | | |
| Germany | DE | Boerse Muenchen - Freiverkehr | MUNB | | |
| Germany | DE | Boerse Muenchen - Regulierter Markt | MUNA | | |
| Germany | DE | Boerse Hanover - Freiverkehr | HANB | | |
| Germany | DE | Boerse Hanover - Regulierter Markt | HANA | | |
| Germany | DE | Boerse Hamburg - Freiverkehr | HAMB | | |
| Germany | DE | Boerse Hamburg - Regulierter Markt | HAMA | | |
| Germany | DE | MTS Deutschland AG | GMTS | | |
| Germany | DE | Boerse Frankfurt - Freiverkehr | FRAB | | |
| Germany | DE | Boerse Frankfurt - Regulierter Markt | FRAA | | |
| Germany | DE | EUWAX | EUWX | 215 | .sg |
| Germany | DE | Boerse Berlin Equiduct Trading - Berlin Second Regulated Market | EQTB | | |
| Germany | DE | Boerse Berlin Equiduct Trading - Regulierter Markt | EQTA | | |
| Germany | DE | Eurex Clearing AG | ECAG | | |
| Germany | DE | Boerse Duesseldorf - Quotrix MTF | DUSD | | |
| Germany | DE | Boerse Duesseldorf - QUOTRIX - Regulierter Markt | DUSC | | |
| Germany | DE | Boerse Duesseldorf - Freiverkehr | DUSB | | |
| Germany | DE | Boerse Duesseldorf - Regulierter Markt | DUSA | | |
| Germany | DE | Deutsche Bank Of Exchange Trading | DBOX | | |
| Germany | DE | Boerse Berlin - Freiverkehr | BERB | | |
| Germany | DE | Boerse Berlin - Regulierter Markt | BERA | | |
| Germany | DE | 360T | 360T | | |
| Ghana | GH | Ghana Stock Exchange | XGHA | 87/355 | .ar |
| Greece | GR | Athens Exchange S.A Cash Market | XATH | 212 | .at |
| Greece | GR | Athens Exchange S.A Derivatives Market | XADE | 206 | .at |
| Greece | GR | Hellenic Exchange OTC Market | HOTC | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Greece | GR | Electronic Secondary Securities Market (HDAT) | HDAT | | |
| Greece | GR | Athens Exchange Alternative Market | ENAX | | |
| Guatemala | GT | National Stock Exchange (Guatemala) | XGTG | | |
| Channel Islands | CH | Channel Islands Stock Exchange | XCIE | 89/436 | .eu |
| Honduras | HN | Bolsa Centroamericano De Valores S.A. | XBCV | | |
| Hong Kong | HK | E-OTC | EOTC | | |
| Hong Kong | HK | Hong Kong Mercantile Exchange | HKME | | |
| Hong Kong | HK | Chinese Gold & Silver Exchange Society | XCGS | | |
| Hong Kong | HK | Hong Kong Growth Enterprises Market | XGEM | | |
| Hong Kong | HK | Hong Kong Futures Exchange LTtd. | XHKF | 134 | .hk |
| Hong Kong | HK | Instinet Pacific Ltd | XIHK | | |
| Hong Kong | HK | Hong Kong Stock Exchange | XHKG | 134 | .hk |
| Hungary | HU | Hungarian Power Exchange | HUPX | | |
| Hungary | HU | Quote MTF | QMTF | | |
| Hungary | HU | Budapest Stock Exchange | XBUD | 63 | .bp |
| Iceland | IS | Iceland Stock Exchange | XICE | 170 | .st |
| India | IN | Inter-Connected Stock Exchange Of India Ltd | ISEX | | |
| India | IN | National Board Of Trade Limited | NBOT | | |
| India | IN | National Multi-Commodity Exchange Of India | NMCE | | |
| India | IN | OTC Exchange Of India | OTCX | | |
| India | IN | Power Exchange India Ltd | PXIL | | |
| India | IN | Bangalore Stock Exchange Ltd | XBAN | | |
| India | IN | Mumbai Stock Exchange | XBOM | 139 | .mb |
| India | IN | Calcutta Stock Exchange | XCAL | | |
| India | IN | Delhi Stock Exchange | XDES | | |
| India | IN | Multi Commodity Exchange of India Ltd | XIMC | | |
| India | IN | Madras Stock Exchange | XMDS | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| India | IN | National Commodity & Derivatives Exchange of India | XNCD | | |
| India | IN | National Stock Exchange of India | XNSE | 138 | .in |
| Indonesia | ID | Jakarta Stock Exchange | XJKT | 140 | .jk |
| Indonesia | ID | Indonesia Commodity and Derivatives Exchange | ICDX | | |
| Indonesia | ID | Jakarta Futures Exchange (Bursa Berjangka Jakarta) | XBBJ | | |
| Indonesia | ID | Jakarta Negotiated Board | XJNB | | |
| Indonesia | ID | Indonesia Stock Exchange | XIDX | 86/319 | .ai |
| Iran | IR | Tehran Stock Exchange | XTEH | 85/291 | .me |
| Iraq | IQ | Iraq Stock Exchange | XIQS | 85/303 | .me |
| Ireland | IE | Baxter Financial Services | XCDE | | |
| Ireland | IE | Irish Stock Exchange | XDUB | 190 | .ie |
| Ireland | IE | Posit | XPOS | | |
| Israel | IS | Tel-Aviv Stock Exchange | XTAE | 85/292 | .me |
| Italy | IT | Italian Exchange | XMIL | 223 | .mi |
| Italy | IT | Bondvision | BOND | | |
| Italy | IT | E-Mid – E-Mider Market | EMDR | | |
| Italy | IT | E-Mid Sim | EMID | | |
| Italy | IT | Electronic Open-End Funds and Etc Market | ETFP | | |
| Italy | IT | Eurotlx | ETLX | 163 | .et |
| Italy | IT | HI-MTF Order Driven | HMOD | | |
| Italy | IT | HI-MTF | HMTF | | |
| Italy | IT | Mercato Alternativo Del Capitale | MACX | | |
| Italy | IT | Market For Investment Vehicules | MIVX | | |
| Italy | IT | Electronic Bond Market | MOTX | | |
| Italy | IT | Electronic Share Market | MTAA | 223 | .mi |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Italy | IT | MTS S.P.A. | MTSC | | |
| Italy | IT | MTS Corporate Market | MTSM | | |
| Italy | IT | Securitised Derivatives Market | SEDX | | |
| Italy | IT | SSO Bondvision | SSOB | | |
| Italy | IT | Aim Italia | XAIM | | |
| Italy | IT | Italian Derivatives Market | IDEM | 223 | .mi |
| Italy | IT | Gestore Mercato Elettrico – Italian Power Exchange | XGME | | |
| Italy | IT | Extramot | XMOT | | |
| Italy | IT | Euro TLX | ETLX | 163 | .et |
| Ivory Coast | IC | Regional Stock Exchange of West Africa | XBRV | 87/356 | .ar |
| Japan | JP | CHI-X Japan | CHIJ | | |
| Japan | JP | Citi Match | CITX | | |
| Japan | JP | Japancrossing | JASR | | |
| Japan | JP | Kabu.Com PTS | KABU | | |
| Japan | JP | Japannext PTS | SBIJ | | |
| Japan | JP | Fukuoka Stock Exchange | XFKA | | |
| Japan | JP | Instinet Japan | XIJP | | |
| Japan | JP | Jasdaq Stock Market | XJAS | 86/321 | .ai |
| Japan | JP | Kansai Commodities Exchange | XKAC | | |
| Japan | JP | Nagoya Stock Exchange | XNGO | 86/322 | .ai |
| Japan | JP | Central Japan Commodities Exchange | XNKS | | |
| Japan | JP | Osaka Securities Exchange | XOSE | 132 | .os |
| Japan | JP | Osaka Securities Exchange J-Net | XOSJ | 132 | .os |
| Japan | JP | Sapporo Securities Exchange | XSAP | | |
| Japan | JP | Tokyo AIM | XTAM | | |
| Japan | JP | Tokyo Financial Exchange | XTFF | 227 | .tf |
| Japan | JP | Tokyo Stock Exchange – TOSTNET -1 | XTK1 | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Japan | JP | Tokyo Stock Exchange TOSTINET -2 | XTK2 | | |
| Japan | JP | Tokyo Kokumotsu Shohin Torihikijo (Grain Exchange) | XTKO | | |
| Japan | JP | Tokyo Stock Exchange | XTKS | 133 | .tk |
| Japan | JP | Tokyo Kogyoin Torihikijo (Commodity Exchange) | XTKT | | |
| Jordan | JD | Amman Stock Exchange | XAMM | 85/293 | .me |
| Kazakhstan | KZ | Kazakhstan Stock Exchange | XKAZ | 89/420 | .eu |
| Kenya | KE | Nairobi Stock Exchange | XNAI | 87/369 | .me |
| Korea (South) | KR | Korea Exchange (Futures Market) | XKFE | | |
| Korea (South) | KR | Korea Exchange (KOSDAQ) | XKOS | 141 | .ks |
| Korea (South) | KR | Korea Exchange (Stock Exchange) | XKRX | 141 | .ks |
| Kuwait | KU | Kuwait Stock Exchange | XKUW | 85/294 | .me |
| Kyrgyzstan | KY | Kyrgyz Stock Exchange | XKSE | | |
| Latvia | LA | First North Latvia | FNLV | | |
| Latvia | LA | Nasdaq Omx Riga | XRIS | 89/422 | .eu |
| Laos | LA | Lao Securities Exchange | XLAO | 86/337 | .ai |
| Lebanon | LE | Beirut Stock Exchange | XBEY | 85/295 | .me |
| Jamahiriya | LY | Libyan Stock Exchange | XLSM | | |
| Lithuania | LI | Baltpool | BAPX | | |
| Lithuania | LI | First North Lithuania | FNLT | | |
| Lithuania | LI | Nasdaq QMX Baltic | NASB | | |
| Lithuania | LI | Vilnius Stock Exchange | XLIT | 89/423 | .eu |
| Luxembourg | LU | Finesti S.A. | CCLX | | |
| Luxembourg | LU | Euro MTF | EMTF | | |
| Luxembourg | LU | Luxembourg Stock Exchange | XLUX | 232 | .lu |
| Luxembourg | LU | Vestima+ | XVES | | |
| Maldives | MV | Maldives Stock Exchange | MALX | 86/338 | .ai |
| Macedonia | SK | Macedonian Stock Exchange | MSE | 229/452 | .bn |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Madagascar | MG | Marche Interbancaire Des Devises M.I.D. | XMDG | | |
| Malawi | MW | Malawi Stock Exchange | XMSW | 87/357 | .ar |
| Malaysia | MY | Mesdaq | MESQ | | |
| Malaysia | MY | Bursa Malaysia | XKLS | 135 | .kl |
| Malaysia | MY | Labuan International Financial Exchange | XLFX | | |
| Malaysia | MY | Ringgit Bond Market | XRBM | | |
| Malta | MA | Malta Stock Exchange | XMAL | 222 | .ml |
| Mauritius | MU | Stock Exchange of Mauritius | XMAU | 86/323 | .ai |
| Mexico | MX | Mercado Mexicano De Derivados | XEMD | | |
| Mexico | MX | Mexican Stock Exchange | XMEX | 50 | .mg |
| Mongolia | MN | Mongolian Stock Exchange | XULA | 86/339 | .ai |
| Morocco | MO | Casablanca Stock Exchange | XCAS | 87/358 | .ar |
| Mozambique | MZ | Maputo Stock Exchange | XMAP | | |
| Namibia | NA | Namibian Stock Exchange | XNAM | 87/359 | .ar |
| Nepal | NP | Nepal Stock Exchange | XNEP | 86/324 | .ai |
| Netherlands | NL | Euronext Amsterdam | XAMS | 202 | .as |
| Netherlands | NL | NYSE Euronext – Alternext Amsterdam | ALXA | | |
| Netherlands | NL | MTS Amsterdam N.V | AMTS | | |
| Netherlands | NL | Climex | CLMX | | |
| Netherlands | NL | European Climate Exchange | ECXE | | |
| Netherlands | NL | Eurpean Energy Derivatives Exchange N.V | NDEX | | |
| Netherlands | NL | APX Power NL | NLPX | | |
| Netherlands | NL | NYSE Euronext – Traded But Not Listed Amsterdam | TNLA | | |
| Netherlands | NL | TOM, The Order Machine | TOMX | 204 | .to |
| Netherlands | NL | NYSE Euronext – Euronext Amsterdam | XAMS | 202 | .as |
| Netherlands | NL | Euronext COM, Commodities Futures and Options | XEUC | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Netherlands | NL | Euronext EQF, Equities And Indices Derivatives | XEUE | 203 | .as |
| Netherlands | NL | Euronext IRF, Intrest Rate Future And Options | XEUI | | |
| Netherlands | NL | NYSE ARCA Europe | XHFT | 197 | |
| New Zealand | NZ | NZX | XNZE | 147 | .nz |
| Nicaragua | NI | Bolsa De Valores De Nicaragua | XMAN | | |
| Nigeria | NG | Nigerian Stock Exchange | XNSA | 87/360 | .ar |
| Norway | NO | Fish Pool ASA | FISH | | |
| Norway | NO | Fishex | FSHX | | |
| Norway | NO | ICAP Energy AS | ICAS | | |
| Norway | NO | Nord Pool ASA | NORX | | |
| Norway | NO | Norwegian Over The Counter Market | NOTC | 89/446 | .eu |
| Norway | NO | International Martime Exchange | XIMA | | |
| Norway | NO | Olso Bors Alternative Bond Market | XOAM | | |
| Norway | NO | Oslo Axess | XOAS | | |
| Norway | NO | Oslo Bors | XOSL | 174 | .ol |
| Oman | OM | Muscat Securities Market | XMUS | 85/296 | .me |
| Pakistan | PK | National Commodity Exchange Limited | NCEL | | |
| Pakistan | PK | Islamabad Stock Exchange | XISL | | |
| Pakistan | PK | Karachi Stock Exchange | XKAR | 86/325 | .ai |
| Pakistan | PK | Lahore Stock Exchange | XLAH | | |
| Palestine Territory | PS | Palestine Exchange | XPAE | 85/297 | .me |
| Panama | PA | Panama Stock Exchange | XPTY | 88/397 | .ae |
| Paraguay | PY | Asuncion Stock Exchange | XVPA | 88/399 | .ae |
| Peru | PE | Lima Stock Exchange | XLIM | 88/398 | .ae |
| Philippines | PH | Philippine Stock Exchange | XPHS | 142 | .ps |
| Poland | PL | MTS Poland | MTSP | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Poland | PL | Towarowa Gielda  Energii S.A. (Polish Power Exchange) | PLPX | | |
| Poland | PL | CETO Securities Market | RPWC | | |
| Poland | PL | New Connect | XNCO | 42 | .wa |
| Poland | PL | Warsaw Stock Exchange | XWAR | 42 | .wa |
| Portugal | PT | NYSE Euronext – Easynext Lisbon | ENXL | 195 | .ls |
| Portugal | PT | MEDIP (MTS Portugal SGMR, SA) | MDIP | | |
| Portugal | PT | Nyse Euronext – Mercado De Futuros E Opcoes | MFOX | | |
| Portugal | PT | Operador De Mercado Iberico De Energia – Portugal | OMIP | | |
| Portugal | PT | Nyse Euronext – Market Withou Quotations Lisbon | WQXL | | |
| Portugal | PT | Nyse Euronext – Euronext Lisbon | XLIS | 195 | .ls |
| Qatar | QA | Qatar Exchange | DSMD | 85/298 | .me |
| Romania | RO | Derivatives Regulated Market – BMFMS | BMFM | | |
| Romania | RO | Spot Regulated Market – BMFMS | SBMF | | |
| Romania | RO | Romanian Commodities Exchange | XBRM | | |
| Romania | RO | Derivatives Regulated Market - BVP | XBSD | | |
| Romania | RO | Spot Regulated Market – BVB | XBSE | 228 | .bu |
| Romania | RO | Rasdaq | XRAS | | |
| Romania | RO | Romanian Power Market | XRPM | | |
| Russia | RU | INTERNATIONAL STOCK EXCHANGE SAINT-PETERSBOURG | IXSP | | |
| Russia | RU | Nizhny Novgorod Stock And Currency Exchange | NNCS | | |
| Russia | RU | Arena | RPDX | | |
| Russia | RU | Russian Trading System, Stock Exchange | RTSX | 230 | .mo |
| Russia | RU | Saint-Petersburg International Mercantile Exchange (SPIMEX) | SPIM | | |
| Russia | RU | Regional Exchange Center – MICEX Far East | XAPI | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Russia | RU | Moscow Interbank Currency Exchange | MISX | 231 | .mx |
| Russia | RU | Moscow Stock Exchange | XMOS | 230 | .mo |
| Russia | RU | Saint-Petersburg Currency Exchange | XPIC | | |
| Russia | RU | Internet Direct-Access Exchange | XRUS | | |
| Russia | RU | Samara Currency Interbank Exchange | XSAM | | |
| Russia | RU | Siberian Stock Exchange | XSIB | | |
| Rwanda | RW | Rwanda Otc Market | ROTC | 87/361 | .ar |
| St Kitts & Nevis | KN | Eastern Caribbean Securities Exchange | XECS | 88/403 | .ae |
| Saudi Arabia | SA | Saudi (Riyadh) Stock Exchange | XSAU | 85/299 | .me |
| Syechelles | SC | Seychelles Securities Excahange | TRPX | 87/371 | .ar |
| Republic of Belgrade | RS | Belgrade Stock Exchange | XBEL | 229/449 | .bl |
| Singapore | SG | CHI-EAST | CHIE | | |
| Singapore | SG | Joint Asian Derivatives Exchange | JADX | | |
| Singapore | SG | Singapore Mercantile Exchange PTE LTD | SMEX | 90/479 | .fe |
| Singapore | SG | Singapore Catalyst Market | XSCA | | |
| Singapore | SG | Singapore Central Order Book International | XSCL | | |
| Singapore | SG | Singapore Exchange | XSES | 143 | .si |
| Singapore | SG | Singapore Exchange Derivatives Clearing Limited | XSIM | | |
| Republic of Slovakia | SK | Bratislava Stock Exchange | XBRA | 89/427 | .eu |
| Slovenia | LJ | Ljubljana Stock Exchange | XLJU | 89/435 | .eu |
| Slovenia | SI | BSP Regional Energy Exchange – South Pool | XSOP | | |
| South Africa | ZA | South African Futures Exchange – Agricultural Market Division | XSFA | 90/469 | .fe |
| South Africa | ZA | JSE YIELD-X | YLDX | | |
| South Africa | ZA | South African Futures Exchange | XSAF | 90/469 | .fe |
| South Africa | ZA | Alternative Exchange | ALTX | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| South Africa | ZA | South Africa Unlisted Bond | XBES | | |
| South Africa | ZA | JSE Securities Exchange | XJSE | 193 | .jb |
| Spain | ES | Mercado Alternativo Bursatil | MABX | 199 | .ma |
| Spain | ES | Operador De Mercado Iberico De Energia - Spain | OMEL | | |
| Spain | ES | MTS Spain S.A | SMTS | | |
| Spain | ES | Cade – Mercado De Deuda Publica Anotada | XDPA | | |
| Spain | ES | Latibex | XLAT | 199 | .ma |
| Spain | ES | Mercado Continuo Espanol | XMCE | 199 | .ma |
| Spain | ES | AIAF - Fixed Income Market | XDRF | | |
| Spain | ES | Bilbao Stock Exchange | XBIL | | |
| Spain | ES | Barcelona Stock Exchange | XBAR | | |
| Spain | ES | Madrid Stock Exchange | XMAD | 199 | .ma |
| Spain | ES | Meff Renta Fija | XMEF | | |
| Spain | ES | Meff Renta Variable | XMRV | | |
| Spain | ES | Sistema Espanol De Negociacion De Activos Financieros | XNAF | | |
| Spain | ES | Mercado De Futuros De Aceite De Oliva, S.A | XSRM | | |
| Spain | ES | Sistema de Interconexion Bursatil Espanol | | | |
| Spain | ES | Valencia Stock Exchange | XVAL | | |
| Sri Lanka | LK | Colombo Stock Exchange | XCOL | 86/326 | .ai |
| Sudan | SD | Khatoum Stock Exchange | XKHA | 87/362 | .ar |
| Swaziland | SZ | Swaziland Stock Market | XSWA | 87/363 | .ar |
| Sweden | SE | Nordic Growth Market | XNGM | | |
| Sweden | SE | Stockholm Stock Exchange | XSTO | 170 | .st |
| Sweden | SE | Burgundy Nordic MTF | BURG | 174 | .ol |
| Sweden | SE | First North Stockholm | FNSE | | |
| Sweden | SE | Nordic MTF | NMTF | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Sweden | SE | Nordic Derivatives Exchange | XNDX | 90/495 | .fe |
| Sweden | SE | Nordic MTF Reporting | XNMR | | |
| Sweden | SE | OMX OTC Publication Venue | XOPV | | |
| Sweden | SE | Akitietorget | XSAT | 170 | .st |
| Sweden | SE | OMX Nordic Exchange Stockholm AB | XSTO | 170 | .st |
| Switzerland | CH | Swiss Stock Exchange | XSWX | 182 | .sw |
| Switzerland | CH | Berne Stock Exchange | XBRN | 89/431 | .eu |
| Switzerland | CH | Scoach Switzerland | XQMH | 182 | .sw |
| Switzerland | CH | Six Swiss Exchange AG | XVTX | 185 | .sw |
| Syria | SY | Damascus Securities Exchange | XDSE | 85/304 | .me |
| Taiwan | TW | Taipei Exchange | ROCO | 86/327 | .ai |
| Taiwan | TW | Taiwan Stock Exchange | XTAI | 144 | .tw |
| Taiwan | TW | Taiwan Futures Exchange | XTAF | 90/491 | .fe |
| Tanzania | TZ | Dar es Salaam Stock Exchange | XDAR | 87/364 | .ar |
| Thailand | TH | Stock Exchange of Thailand | XBKK | 145 | .bk |
| Thailand | TH | Agriculture Futures Exchange Of Thailand | AFET | 90/473 | .fe |
| Thailand | TH | Bond Electronic Exchange | BEEX | | |
| Thailand | TH | Thailand Futures Exchange | TFEX | 90/492 | .fe |
| Thailand | TH | Stock Exchange Of Thailand – Foreign Board | XBKF | | |
| Trinidad and Tobago | TT | Trinidad & Tobago Stock Exchange | XTRN | 88/400 | .ae |
| Tunisia | TN | Tunis Stock Exchange | XTUN | 87/365 | .ar |
| Turkey | TR | Istanbul Stock Exchange | XIST | 89/432 | .eu |
| Turkey | TR | Istanbul Gold Exchange | XIAB | | |
| Uganda | UG | Uganda Stock Exchange | XUGA | 87/366 | |
| Ukraine | UA | First Securities Trading System - Ukranian OTC | PFTS | | |
| Ukraine | UA | Ukrainian Stock Exchange | XUAX | 49 | .ua |
| Ukraine | UA | Ukrainian Exchange | UKEX | 49 | .ua |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| Ukraine | UA | Donetsk Stock Exchange | XDFB | | |
| Ukraine | UA | Kharkov Commodity Exchange | XKHR | | |
| Ukraine | UA | Kiev Universal Exchange | XKIE | | |
| Ukraine | UA | Kiev International Stock Exchange | XKIS | | |
| Ukraine | UA | Odessa Commodity Exchange | XODE | | |
| Ukraine | UA | Pridneprovsk Commodity Exchange | XPRI | | |
| Ukraine | UA | Ukrainian Universal Commodity Exchange | XUKR | | |
| United Arab Emirates | AB | Abu Dhabi Securities Market | XADS | 85/301 | .me |
| United Arab Emirates | AC | Dubai Financial Market | XDFM | 85/302 | .me |
| United Arab Emirates | AE | Dubai International Financial Exchange (Nasdaq Dubai) | DIFX | 85/300 | .me |
| United Arab Emirates | AE | Dubai Gold & Commodities Exchange DMCC | DGCX | | |
| United Kingdom | GB | London Stock Exchange | XLON | 151 | .ln |
| United Kingdom | GB | Plus Market Group | XPLU | | |
| United Kingdom | GB | London Stock Exchange Electronic Quotation | XLON | 151 | .ln |
| United Kingdom | GB | The Baltic Exchange | BALT | 154 | .lm |
| United Kingdom | GB | BATS Europe | BATE | 53 | bo |
| United Kingdom | GB | BGC Brokers LP | BGCI | | |
| United Kingdom | GB | Blockcross | BLKX | | |
| United Kingdom | GB | Blink | BLNK | | |
| United Kingdom | GB | Blockmatch | BLOX | | |
| United Kingdom | GB | Markit Boat | BOAT | | |
| United Kingdom | GB | Bondscape | BOSC | | |
| United Kingdom | GB | ICAP Electronic Broking (Europe) | BTEE | | |
| United Kingdom | GB | The Cazenove MTF | CAZE | | |
| United Kingdom | GB | Cantorco2e.com Limited | CCO2 | | |

| **Exchange IDs Worldwide** | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United Kingdom | GB | CHI-X Europe Limited | CHIX | 225 | .ch |
| United Kingdom | GB | Coredeal MTS | CRDL | | |
| United Kingdom | GB | Creditex Realtime | CXRT | | |
| United Kingdom | GB | Euromts | EMTS | | |
| United Kingdom | GB | Cantor Spreadfair | FAIR | | |
| United Kingdom | GB | GEMMA (Gilt Edged Market Makers Association) | GEMX | | |
| United Kingdom | GB | GFI Group | GFIA | | |
| United Kingdom | GB | GFI Creditmatch | GFIC | | |
| United Kingdom | GB | GFI Forexmatch | GFIM | | |
| United Kingdom | GB | GFI Energymatch | GFIN | | |
| United Kingdom | GB | ICAP Shipping Tanker Derivatives Limited | ICAH | | |
| United Kingdom | GB | ICAP Europe | ICAP | | |
| United Kingdom | GB | ICAP Energy | ICEN | | |
| United Kingdom | GB | Intercontinental Exchange – ICE Futures Europe | ICEU | | |
| United Kingdom | GB | ICAP Securities | ICSE | | |
| United Kingdom | GB | ICAP Truequote | ICTQ | | |
| United Kingdom | GB | MTS Ireland | IMTS | | |
| United Kingdom | GB | Knight Link Europe | KLEU | | |
| United Kingdom | GB | Liquidnet Systems | LIQU | | |
| United Kingdom | GB | LMAX – Equities | LMAE | | |
| United Kingdom | GB | LMAX – FX | LMAF | | |
| United Kingdom | GB | LMAX - Indices/Rates/Commodities | LMAO | | |
| United Kingdom | GB | LMAX | LMAX | | |
| United Kingdom | GB | Euroglobalmts | LMTS | | |
| United Kingdom | GB | London Platinum And Palladium Market | LPPM | | |
| United Kingdom | GB | Marketaxess Europe Limited | MAEL | | |
| United Kingdom | GB | MF Global Energy MTF | MFGL | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United Kingdom | GB | MTS Austrian Market | MTSA | | |
| United Kingdom | GB | MTS Greek Market | MTSG | | |
| United Kingdom | GB | MTS Swap Market | MTSS | | |
| United Kingdom | GB | Mytreasury | MYTR | | |
| United Kingdom | GB | N2EX | N2EX | | |
| United Kingdom | GB | New Euromts | NMTS | | |
| United Kingdom | GB | Nasdaq OMX Europe | NURO | | |
| United Kingdom | GB | NX | NXEU | | |
| United Kingdom | GB | Euro-millenium | NYFX | | |
| United Kingdom | GB | OILX | OILX | | |
| United Kingdom | GB | Pipeline – MTF | PIEU | | |
| United Kingdom | GB | MTS Israel | RMTS | | |
| United Kingdom | GB | Reuters Transaction Services Limited | RTSL | | |
| United Kingdom | GB | Secfinex | SECF | | |
| United Kingdom | GB | Sigma X MTF | SGMX | | |
| United Kingdom | GB | Sharemark | SHAR | | |
| United Kingdom | GB | Spectronlive | SPEC | | |
| United Kingdom | GB | Spreadzero | SPRZ | | |
| United Kingdom | GB | Swapstream | SWAP | | |
| United Kingdom | GB | Tullet Prebon PLC – Tullet Prebon Energy | TBEN | | |
| United Kingdom | GB | Tullet Prebon PLC – TP Tradeblade | TBLA | | |
| United Kingdom | GB | Tradition CDS | TCDS | | |
| United Kingdom | GB | TFS Green Screen | TFSG | | |
| United Kingdom | GB | TFS Variance Swaps System | TFSS | | |
| United Kingdom | GB | Volbroker | TFSV | | |
| United Kingdom | GB | Eurobenchmark Tres. Bills | TMTS | | |
| United Kingdom | GB | Tullet Prebon PLC – TP Creditdeal | TPCD | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United Kingdom | GB | The Property Investment Exchange | TPIE | | |
| United Kingdom | GB | The Property Investment Market | TPIM | | |
| United Kingdom | GB | Tullet Prebon PLC – TP Repo | TPRE | | |
| United Kingdom | GB | Tradeweb Europe Limited | TREU | | |
| United Kingdom | GB | Turquoise | TRQX | 226 | .tq |
| United Kingdom | GB | UBS MTF | UBSX | | |
| United Kingdom | GB | APX Power UK | UKPX | | |
| United Kingdom | GB | Vega – Chi | VEGA | | |
| United Kingdom | GB | MTS Slovenia | VMTS | | |
| United Kingdom | GB | ICAP WCLK | WCLK | | |
| United Kingdom | GB | ALTEX – ATS | XALT | | |
| United Kingdom | GB | ICMA | XCOR | | |
| United Kingdom | GB | GFI Basismatch | XGFI | | |
| United Kingdom | GB | London Bullion Market | XLBM | 241 | .fx |
| United Kingdom | GB | NYSE Euronext – Euronext London | XLDN | | |
| United Kingdom | GB | NYSE Euronext Liffe | XLIF | 149 | .li |
| United Kingdom | GB | London Metal Exchange | XLME | 155 | .lm |
| United Kingdom | GB | London Stock Exchange | XLON | 151 | .ln |
| United Kingdom | GB | Plus Markets | XPLU | | |
| United Kingdom | GB | Smartpool | XSMP | | |
| United Kingdom | GB | SWX Swiss Block | XSWB | | |
| United Kingdom | GB | Tullett Prebon Energy Trade | XTPE | | |
| United States of America | US | Goldman Sach MTF | SGMA | | |
| United States of America | US | Tradeweb LLC | TRWB | | |
| United States of America | US | Vortex | VTEX | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United States of America | US | Finra Alternative Display Facility | XADF | 18 | .nq |
| United States of America | US | Automated Equity Finance Markets | XAQS | | |
| United States of America | US | NYSE Amex Equities | XASE | 1 | am |
| United States of America | US | Nasdaq OMX BX | XBOS | 20 | .nq |
| United States of America | US | Boston Options Exchange | XBOX | 2 | .bso |
| United States of America | US | BRUT ECN | XBRT | | |
| United States of America | US | CBOE Futures Exchange | XCBF | | |
| United States of America | US | Chicago Board Of Options Exchange | XCBO | 3 | .c2 |
| United States of America | US | Chicago Board Of Trade | XCBT | 64 | .cb |
| United States of America | US | Chicago Climate Exchange, INC | XCCX | | |
| United States of America | US | Commodities Exchange Center | XCEC | | |
| United States of America | US | Cantor Financial Futures Exchange | XCFF | | |
| United States of America | US | Chicago Mercentile Exchange | XCME | 77 | |
| United States of America | US | Currenex | XCUR | | |
| United States of America | US | ELX | XELX | | |
| United States of America | US | Financial Content Indexes | XFCI | | |
| United States of America | US | International Monetary Market | XIMM | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United States of America | US | Index And Options Market | XIOM | | |
| United States of America | US | International Securities Exchange, LLC – Alternative Markets | XISA | | |
| United States of America | US | International Securities Exchange, LLC – Equities | XISE | | |
| United States of America | US | International Securities Exchange, LLC | XISX | | |
| United States of America | US | Kansas City Board Of Trade | XKBT | 73 | .ka |
| United States of America | US | Merchants Exchange | XMER | | |
| United States of America | US | Minneapolis Grain Exchange | XMGE | 69 | .mr |
| United States of America | US | NYSE Amex Options | AMXO | | |
| United States of America | US | Aqua Equities L.P | AQUA | | |
| United States of America | US | NYSE Arca Options | ARCO | | |
| United States of America | US | NYSE Arca | ARCX | 16 | .pc |
| United States of America | US | Barclay’s ATS | BARX | | |
| United States of America | US | BATS Exchange Options Market | BATO | | |
| United States of America | US | BATS Exchange | BATS | 17 | .bt |
| United States of America | US | BATS Y-Exchange, Inc. | BATY | 23 | .by |
| United States of America | US | BGC Financial Inc | BGCF | | |
| United States of America | US | BIDS Trading L.P | BIDS | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United States of America | US | Bloomberg Tradebook LLC | BLTD | | |
| United States of America | US | Bonddesk | BNDD | | |
| United States of America | US | ICAP Electronic Broking (US) | BTEC | | |
| United States of America | US | C2 Options Exchange Inc. | C2OX | 5 | .ct |
| United States of America | US | Credit Suisse Aes Crossfinder | CAES | | |
| United States of America | US | CBOE Stock Exchange | CBSX | | |
| United States of America | US | Chicago Climate Futures Exchange | CCFE | | |
| United States of America | US | Direct Edge ECN (EDGA) | EDGA | 8 | .ea |
| United States of America | US | Direct Edge ECN (EDGX) | EDGX | 12 | .ea |
| United States of America | US | Chicago Board Of Trade (Floor) | FCBT | 64 | .cb |
| United States of America | US | Chicago Mercantile Exchange (Floor) | FCME | 75 | .cm |
| United States of America | US | FXALL | FXAL | | |
| United States of America | US | CME Globex | GLBX | 75 | .cm |
| United States of America | US | The Green Exchange | GREE | | |
| United States of America | US | Getco Execution Services, LLC | GTCO | | |
| United States of America | US | Nadex | HEGX | | |
| United States of America | US | Hotspot FX | HSFX | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United States of America | US | Instinet BLX | IBLX | | |
| United States of America | US | Instinet CBX (US) | ICBX | | |
| United States of America | US | Island ECN LTD, The | ICEL | | |
| United States of America | US | Instinet VWAP Cross | ICRO | | |
| United States of America | US | ICE Futures U.S Inc | ICUS | 74 | .iu |
| United States of America | US | Intercontinental Exchange | IEPA | | |
| United States of America | US | Instinet IDX | IIDX | | |
| United States of America | US | ITG – Posit Exchange | ITGI | | |
| United States of America | US | Knight Link | KNLI | | |
| United States of America | US | Knight Match ATS | KNMX | | |
| United States of America | US | Lavafx | LAFX | | |
| United States of America | US | Level ATS | LEVL | | |
| United States of America | US | MS Pool ATS | MSPL | | |
| United States of America | US | Nodal Exchange | NODX | | |
| United States of America | US | OTC Bulletine Board – Other OTC | OOTC | 22 | .oo |
| United States of America | US | OTCQX | OTCQ | 25 | .ob |
| United States of America | US | Pink Sheets LLC (NQB) | PINX | 10 | .pi |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United States of America | US | Nasdaq Capital Market | XNCM | | |
| United States of America | US | Nasdaq Options Market | XNDQ | | |
| United States of America | US | Nasdaq/NGS (Global Select Market) | XNGS | | |
| United States of America | US | Nasdaq Intermarket | XNIM | | |
| United States of America | US | NYSE Liffe | XNLI | 74 | .iu |
| United States of America | US | New York Mercantile – OTC Markets | XNYE | | |
| United States of America | US | New York Mercantile – Energy Markets | XNYL | | |
| United States of America | US | New York Mercantile Exchange | XNYM | 67 | .nm |
| United States of America | US | Onechicago, LLC | XOCH | | |
| United States of America | US | Nasdaq OMX PHLX | XPHL | 24 | .ph |
| United States of America | US | Philadelphia Options Exchange | XPHO | | |
| United States of America | US | American Stock Exchange | XASE | 1 | .am |
| United States of America | US | Boston Stock Exchange | XBOS | 2 | .bs |
| United States of America | US | Chicago Stock Exchange | XCHI | 13 | .mw |
| United States of America | US | Cincinnati Stock Exchange | XCIS | 26 | .ci |
| United States of America | US | Nasdaq Stock Market | XNAS | 19 | .nq |
| United States of America | US | Weeden ATS | XWEE | | |

| Exchange IDs Worldwide | | | | | |
|---|---|---|---|---|---|
| **Country** | **Code** | **Exchange Name** | **MIC** | **Base/ Snapshot Exchange codes** | **Mstar QS Symbol Suffix** |
| United States of America | US | Non-National Nasdaq Stock Exchange | XNMS | | |
| United States of America | US | New York Stock Exchange | XNYS | 14 | .ny |
| United States of America | US | US Over The Counter Stock Exchange | XOTC | 25 | .oo |
| United States of America | US | Pacific Stock Exchange | XPSE | 16 | .pc |
| United States of America | US | Philadelphia Stock Exchange | XPHL | 24 | .ph |
| United States of America | US | US Portal Exchange | XPOR | | |
| Uruquay | UY | Montevideo Stock Exchange | XMNT | 88/401 | .ae |
| Uruquay | UY | Bolsa Electronica De Valores Del Uruguay | BVUR | | |
| Uzbekistan | UZ | Uzbek Commodity Exchange | XCET | | |
| Uzbekistan | UZ | Uzbekistan Republican Currency Exchange | XCUE | | |
| Uzbekistan | UZ | Khorezm Interregion Commodity Exchange | XKCE | | |
| Uzbekistan | UZ | Republican Stock Exchange Tashkent | XSTE | 89/346 | .ai |
| Uzbekistan | UZ | Universal Brokers Exchange Tashkent | XUNI | | |
| Venezuela | VE | Caracas Stock Exchange | XCAR | 88/402 | .ae |
| Venezuela | VE | Bolsa Electronica De Valores De Caracas | BVCA | | |
| Vietnam | VA | Hanoi Stock Exchange (Unlisted Public company Trading Platform) | XHNX | 86/328 | .ai |
| Vietnam | VA | Ho Chi Minh Securities Trading Center | XSTC | 86/329 | .ai |
| Vietnam | VN | Hanoi Securities Trading Center | HSTC | | |
| Zambia | ZM | Lusaka Stock Exchange | XLUS | 87/367 | .ar |
| Zimbabwe | ZW | Zimbabwe Stock Exchange | XZIM | 87/368 | .ar |
| ZZ | ZZ | No Market (Eg, Unlisted) | XXXX | | |

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