The ACTIV Exchange Feed Specification

Document Version 1.0

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Contents

1 America

1.1 Alpha Trading

1.1.1 Symbology

1.1.2 Condition Codes

1.1.2.1 Trade Conditions

Code	Value
2	Orders matched in an auction.
4	A dark order executed with a transparent order
9	Trade Report manually entered by the Market Operations*
10	Last Trade Price manually adjusted by the Market Operations
11	Not used
12	Reference Price manually adjusted by the Market Operations
15	Orders matched in a continuous trading session*
16	A cross execution
17	Odd Lot autoexecution
100	TTM only. Indicates that a fill was received from another marketplace after the order timed out on that marketplace and was re-routed to Alpha
104	The trade resulting from a Cross trading with a order resting in the book. Please note that no additional messages are disseminated to indicate that the other side of the Cross was killed for the same quantity

* These trade conditions will update the last price.

1.1.3 Close Processing

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

1.2 BATS

1.2.1 Symbology

1.2.2 Condition Codes

1.2.2.1 Trade Conditions

Code	Value
0	Internal Match *
C	Auction Fill *
R	Routed Trade *

* These trade conditions will update the last price.

1.2.2.2 Trading Status

Code	Value
H	Halted
T	Trading

1.2.2.3 Short Sale Price Restricted

Code	Value
0	No Price Test In Effect
1	Reg SHO Price Test Restriction In Effect

1.2.3 Close Processing

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

1.3 Canada

1.3.1 Symbology

1.3.1.1 Suffixes

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

1.3.1.2 Class Codes

Code	Description
A	Class A
B	Class B
E	Equity Dividend
I	Second When Issued
N	Notes
P	Capital Pool
R	Subscription Receipts
S	Special U.S. Trading
U	U.S. Funds
V	Second Issue Trading In U.S. Funds
W	When Issued

1.3.2 Condition Codes

1.3.2.1 Trade Conditions

Code	Value

C	Contingent Trade
E	Non Boardlot
G	VWAP Trade
K	Sets the Last Price *
O	Basis Trade
Q	MOC Trade
S	Special Trading Session
W	By-Pass Trade
X	Internal Cross

* These trade conditions will update the last price.

1.3.3 Close Processing

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

1.4 CBOE

1.4.1 Symbology

1.4.2 Condition Codes

1.4.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 17:45 (EST).

1.5 CFE

1.5.1 Symbology

1.5.2 Condition Codes

1.5.2.1 Bid/Ask Conditions

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

1.5.2.2 Trade Conditions

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

* These trade conditions will update the last price.

1.5.3 Close Processing

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

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

1.6 CHI-X (Canada)

1.6.1 Symbology

1.6.2 Condition Codes

1.6.2.1 Trade Conditions

Code	**Value**
Blank	Regular *
H	Hidden *

* These trade conditions will update the last price.

1.6.3 Close Processing

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

1.7 CME Group (Floor – ITC)

1.7.1 Symbology

1.7.2 Condition Codes

1.7.2.1 Bid/Ask/Trade Conditions

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

Price BAT Code:

Code	**Value**
A	Ask
B	Bid
S	Settle
T	Trade

Price Indicator:

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

Exceptional Indicator:

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

* These trade conditions will update the last price.

1.7.3 Close Processing

The close fields are provided on the feed.

1.8 *CME Group (GLOBEX – FAST FIX)*

1.8.1 Symbology

1.8.2 Condition Codes

1.8.2.1 Trade Conditions

Code	Value
E	Opening Trade*
S	Settle
1	Price calculated by CME Globex
W	Ex-Pit Price

* These trade conditions will update the last price.

1.8.3 Close Processing

The close fields are provided on the feed.

1.8.4 Strategy Types

Type	Description
12	1 x 2 ratio
13	1 x 3 ratio
23	2 x 3 ratio
3W	3-Way
BF	Butterfly
BO	Options Butterfly
BS	Bundle Spread
C1	NYMEX 1:1 Crack
CC	Conditional Curve
CF	Futures Condor
CO	Condor
DB	Double
DF	Double Butterfly
EC	CME HICP and CPI Futures Calendar
EQ	CME Equity Futures Calendar
FB	Futures Bundle
FS	Futures Strip
FX	CME FX, GSCI and GSCI ER Futures Calendar
GN	Generic
HO	Options Horizontal
HS	Horizontal Straddle
HZ	Futures Horizontal

IS	Futures Inter Commodity
MP	Month vs. Pack
SG	Options Strangle
SR	Strip
SS	Straddle Strip
ST	Options Straddle
SP	Futures Calendar
PB	Futures Pack Butterfly
PK	Futures Pack
PS	Futures Pack Spread
RR	Risk Reversal
RT	Reduced Tick Calendar Spreads or COMEX Silver Calendar Spread
VT	Options Vertical
XT	Xmas Tree

1.9 CNQ

1.9.1 Symbology

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

1.9.2 Condition Codes

1.9.2.1 Bid/Ask Conditions

Code	Value
A	Halted

1.9.2.2 Trade Conditions

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

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

* These trade conditions will update the last price.

1.9.3 Close Processing

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

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

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

1.10 CTA (CQS/CTS - Primary Market NYSE/AMEX)

1.10.1 Symbology

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

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

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

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

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

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

1.10.2 Condition Codes

1.10.2.1 Bid/Ask Conditions

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

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

* These quote conditions will be included in the NBBO calculation.
** These quote conditions will be included in the NBBO calculation (non-slow side only).

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

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

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

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

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

1.10.2.2 Trade Conditions

Code	Value
@	Regular Trade (Indicates A Trade With No Associated Conditions) *
Space	No Sale Condition Required Within The Category It Appears *
B	Average Price Trade
C	Cash Trade (Same Day Clearing)
E	Automatic Execution *
F	Intermarket Sweep Order *

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

* These trade conditions will update the last price.
** These trade conditions will update the last price if it's the only qualifying last.
*** These trades do not update the cumulative volume.

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

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

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

1.10.2.3 Trading Status

Code	Value
1	Opening Delay
2	Trading Halt
3	Resume
4	No Open/No Resume
5	Price Indication
6	Trading Range Indication
7	Market Imbalance Buy

8	Market Imbalance Sell
9	Market On Close Imbalance Buy
A	Market On Close Imbalance Sell
B	Reserved
C	No Market Imbalance
D	No Market On Close Imbalance

1.10.2.4 Trading Status Reason

Code	Value
D	News Dissemination
E	Order Influx
I	Order Imbalance
M	Volatility Trading Pause
P	News Pending
X	Equipment Changeover
Y	Sub-Penny Trading

1.10.2.5 Short Sale Price Restricted

Code	Value
Space	Short Sale Restriction Not In Effect
A	Short Sale Restriction Activated
C	Short Sale Restriction Continued
D	Short Sale Restriction Deactivated
E	Short Sale Restriction In Effect

1.10.3 Close Processing

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

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

1.11 Direct Edge

1.11.1 Symbology

1.11.2 Condition Codes

1.11.2.1 Trade Conditions

Code	Value
Blank	Regular *
H	Hidden *

* These trade conditions will update the last price.

1.11.3 Close Processing

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

1.12 ICE

1.12.1 Symbology

1.12.1.1 Trade at Settlement (TAS)

Trade at Settlement follows the following symbol format,

<Root Code>t/<Year><Month Code>.ICE

For example IBt/11U.ICE represents the Brent September 2011 Trade at Settlement.

1.12.1.2 Minute Marker

Minute Markers follows the following symbol format,

<Root code>m<Marker Type><Marker Range>/<Year><Month Code>.ICE

For example, IBmD1/11U.ICE represents the Brent September 2011 Daily 1 minute marker.

Marker Types

A	Asian
M	Morning
D	Daily
E	Evening
N	Night

Marker Range – the time period being marked.

1.12.2 Condition Codes

1.12.2.1 Trade Conditions

Code	Value
[Space]	Normal trade* (0x20)
[Space][S]	System priced leg trade (0x2053)
K	Block Trade (0x4b)
E	EFP Trade (0x45)
S	EFS Trade (0x53)
V	Bilateral Off-Exchange Trade (0x56)
O	NG EFP/EFS/Trade (0x4f)
9	CCX EFP Trade (0x39)
J	ERF Trade (0x4a)

Q	EOO Trade for US Futures Options only (0x51)

* These trade conditions will update the last price.

1.12.3 Close Processing

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

1.13 ISE

1.13.1 Symbology

1.13.2 Condition Codes

1.13.2.1 Trade Conditions

Code	**Value**
R	Opening Price*
U	Exchange Last*
k	Out of Sequence
AA	Spread
AC	Straddle
AH	Combo
AE	Stopped
Z	Intermarket Sweep
AU	Trade Through Exempt (IAM trade)
3	Multi Asset Class Multileg Trade

* These trade conditions will update the last price.

1.13.3 Close Processing

The close fields are provided on the feed.

1.13.4 Strategy Types

1.14 Montreal

1.14.1 Symbology

1.14.2 Condition Codes

1.14.2.1 Bid/Ask Conditions

1st character trading phase:

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

2nd character:

Code	**Value**
O	Outright – outright orders and quotes
I	Implied – synthesized orders only
P	Partially Implied – outright and implied orders

1.14.2.2 Trade conditions

Code	**Value**
Undefined	Actual Transaction Took Place*
A	As-Of-Trade
B	Block Trade
D	Crossed Trade*
E	EFP Reporting
I	Implied*
L	Late Trade
P	Strategy Reporting
R	EFR Reporting* (will not update open)
T	Committed Trade*

* These trade conditions will update the last price.

1.14.3 Close Processing

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

1.15 NASDAQ (UQDF/UTDF - Primary Market NASDAQ)

1.15.1 Symbology

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

Suffix	**Description**
A	Class A
B	Class B
D	New
E	Delinquent In Regulatory Filings Note: The E suffix is still used for OTCBB Issues; Suffix had been used by NASDAQ until February 2006 when it was replaced by the Financial Status Indicator field.
F	Foreign Note: The F suffix is commonly used for OTCBB and OTC issues. Since 1999, NASDAQ only appends the F suffix at the issuer's request.
G	First Convertible Bond
H	Second Convertible Bond, Same Company
I	Third Convertible Bond, Same Company
J	Voting Note: Temporary suffix used at times of a Shareholder vote; Usually used at times of merger or organization.
K	Non-Voting
L	Miscellaneous Situations Such As Certificates Of Participation, Preferred Participation And Stubs
M	Fourth Preferred, Same Company
N	Third Preferred, Same Company
O	Second Preferred, Same Company
P	First Preferred
Q	Bankrupt Note: The Q suffix is still used for OTCBB Issues; Suffix had been used by NASDAQ until February 2006 when it was replaced by the Financial Status Indicator field.
R	Rights
S	Shares Of Beneficial Interest (SBI)
T	With Warrants Or With Rights
U	Units
V	When Issued And When Distributed
W	Warrants
X	Priced Via Mutual Fund Quotation Service (MFQS) Note: Indicates that the instrument is a Mutual Fund, Money Market Fund, or Unit Investment Trust (UIT).
Y	American Depository Receipts (ADRs)

	Note: The Y suffix is commonly used for OTCBB and OTC issues. Since 1999, NASDAQ only appends the Y suffix at the issuer's request.
Z	Miscellaneous Situations Such As Certificates Of Preferred When Issued

1.15.2 Condition Codes

1.15.2.1 Bid/Ask Conditions

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

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

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

1.15.2.2 Bid/Ask Conditions (Level 2)

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

1.15.2.3 Trade Conditions

Code	**Value**

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

* These trade conditions will update the last price.
** These trade conditions will update the last price if it's the only qualifying last.
*** These trades do not update the cumulative volume.

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

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

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

1.15.2.4 Financial Status

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

1.15.2.5 Fund Code

Code	Value
A	Money Market Fund – General Purpose
D	Unit Investment Trust – Debt Securities
E	Unit Investment Trust – Equity Securities
G	Money Market Fund – Government Securities
M	Annuity - Variable
N	Annuity – Equity Indexed
R	Structured Products – Access Transactions
S	Structured Products – Tax Driven Structures
T	Structured Products – Buffered Note
U	Structured Products – Principal Protected Note
V	Structured Products – Levered Note
W	Structured Products – Enhanced Income Note
X	Money Market Fund – Tax Exempt Securities
Y	Mutual Fund – Closed End
Z	Mutual Fund – Open End

1.15.2.6 Market Tier

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

1.15.2.7 Trading Status

Code	Value
H	Trading Halt
Q	Quotation Resumption
T	Trading Resumption

1.15.2.8 Trading Status Reason

Code	Value
C3	Issuer News Not Forthcoming; Quotations/Trading To Resume
C4	Qualifications Halt Ended; Maintenance Requirements Met; Resume
C9	Qualifications Halt Concluded; Filings Met; Quotes/Trades To Resume
C11	Trade Halt Concluded By Other Regulatory Authority; Quotations/Trading To Resume
D	Security Deletion From OTCBB
H4	Halt Non Compliance
H9	Halt Filings Not Current
H10	Halt SEC Trading Suspension
H11	Halt Regulatory Concern
H12	SEC Revocation
IPO1	IPO Issue Not Yet Trading
IPOE	IPO Security - Positioning Window Extension
IPOQ	IPO Security Released For Quotation
M1	Corporate Action
M2	Quotation Not Available
O1	Operations Halt, Contact Market Operations
R1	New Issue Available
R2	Issue Available
R4	Qualifications Issues Reviewed/Resolved; Quotations/Trading To Resume
R9	Filing Requirements Satisfied/Resolved Quotations/Trading To Resume
T1	Halt News Pending
T2	Halt News Dissemination
T3	News And Resumption Times
T5	Single Stock Trading Pause In Effect - Trading Has Been Suspended By Nasdaq Due To A Violation Of The Single Stock Trading Pause Threshold.
T6	Regulatory Halt Extraordinary Market Activity
T7	Single Stock Trading Pause/Quotation-Only Period – Quotations Have Resumed For Affected Security, But Trading Remains Paused.
T8	Halt ETF
T12	Trading Halted; For Information Requested By NASDAQ

1.15.2.9 Short Sale Price Restricted

Code	Value
0	No Price Test In Effect
1	Reg SHO Short Sale Price Test Restriction In Effect Due To An Intra-Day Price Drop In Security
2	Reg SHO Short Sale Price Test Restriction Remains In Effect

1.15.3 Close Processing

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

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

1.16 NASDAQ OMX PHLX

1.16.1 Symbology

1.16.2 Condition Codes

1.16.2.1 Bid/Ask Condition

Code	Value
Space	Regular Quote/Autox Eligible
F	Non-Firm Quote
R	Rotational Quote
X	Offer Side Of Quote Not Firm; Bid Side Firm
Y	Bid Side Of Quote Not Firm; Offer Side Firm

1.16.3 Close Processing

The close fields are calculated by the UCS/DCS based on the value at the time the instrument is closed on the feed. This is typically around 16:00 (EST).

1.17 NASDAQ OMX PHLX Orders

1.17.1 Symbology

1.17.2 Condition Codes

1.17.2.1 Order Condition

The order condition field is made up of three individual codes:

Customer Firm Indicator:

Code	**Value**
Space	Nothing
C	Customer Order
F	Firm Order
M	On-Floor Market Maker
B	Broker Dealer Order
P	Professional Order

Time in Force Indicator:

Code	**Value**
Space	Nothing
D	Day Order
G	Good Till Cancelled Order (GTC)
I	Immediate or Cancel (IOC)

Debit or Credit Indicator:

Code	**Value**
Space	Nothing (even for strategies and market orders)
D	Debit
C	Credit
*	Anonymous or hidden (also for COLA orders)

All or None Indicator:

Code	**Value**
Space	Nothing
N	Not All or None
Y	All or None

1.17.2.2 Buy Sell Field

The Buy Sell Field in the order record has been extended to also include the hidden indicator under a COLA (Complex Order Live Auction).

Code	**Value**
B	Buy
S	Sell
*	Hidden (for new Complex Orders that initiated a COLA)

1.17.3 Close Processing

The close processing is limited to the closing bid/ask as there is no trading reported on the feed. This is triggered by the feed at around 16:00 (EST).

1.18 NASDAQ TotalView (INET)

1.18.1 Symbology

1.18.2 Condition Codes

1.18.2.1 Trade Conditions

The trade condition field is made up of two individual codes (a space in any position indicates that condition is not applicable):

Hidden Indicator:

Code	Value
H	Hidden *

Cross Type:

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

* These trade conditions will update the last price.

1.18.2.2 Cross Type

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

1.18.2.3 Trading Status Reason

Code	Value
C3	Issuer News Not Forthcoming; Quotations/Trading To Resume
C4	Qualifications Halt Ended; Maintenance Requirements Met; Resume
C9	Qualifications Halt Concluded; Filings Met; Quotes/Trades To Resume
C11	Trade Halt Concluded By Other Regulatory Authority; Quotations/Trading To Resume
D	Security Deletion From OTCBB
H4	Halt Non Compliance
H9	Halt Filings Not Current
H10	Halt SEC Trading Suspension
H11	Halt Regulatory Concern

IPO1	IPO Issue Not Yet Trading
IPOE	IPO Security - Positioning Window Extension
IPOQ	IPO Security Released For Quotation
M1	Corporate Action
M2	Quotation Not Available
O1	Operations Halt, Contact Market Operations
R1	New Issue Available
R2	Issue Available
R4	Qualifications Issues Reviewed/Resolved; Quotations/Trading To Resume
R9	Filing Requirements Satisfied/Resolved Quotations/Trading To Resume
T1	Halt News Pending
T2	Halt News Dissemination
T3	News And Resumption Times
T5	Single Stock Trading Pause In Effect - Trading Has Been Suspended By Nasdaq Due To A Violation Of The Single Stock Trading Pause Threshold.
T6	Regulatory Halt Extraordinary Market Activity
T7	Single Stock Trading Pause/Quotation-Only Period – Quotations Have Resumed For Affected Security, But Trading Remains Paused.
T8	Halt ETF
T12	Trading Halted; For Information Requested By NASDAQ
V1	NASDAQ Volatility Guard Pause In Effect
V2	NASDAQ Volatility Guard Pause / Quotation Only Period

1.18.2.4 Trading Status

Code	Value
H	Halted Or Paused Across All U.S. Equity Markets / SROs
Q	Quotation Only Period For Cross-SRO Halt Or Pause
R	Quotation Only Period For NASDAQ Only Halt Or Pause
T	Trading On NASDAQ
V	Halted Or Paused On NASDAQ Only

1.18.2.5 Short Sale Price Restricted

Code	Value
0	No Price Test In Effect
1	Reg SHO Short Sale Price Test Restriction In Effect Due To An Intra-Day Price Drop In Security
2	Reg SHO Short Sale Price Test Restriction Remains In Effect

1.18.3 Close Processing

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

1.19 NYSE (Best Quotes)

1.19.1 Symbology

1.19.2 Condition Codes

1.19.2.1 Bid/Ask Conditions

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

1.19.3 Close Processing

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

1.20 NYSE (OpenBook Ultra)

1.20.1 Symbology

1.20.2 Condition Codes

1.20.3 Close Processing

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

1.21 NYSE Amex (Options)

1.21.1 Symbology

1.21.2 Condition Codes

1.21.2.1 Trade Conditions

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

Sale Condition (padded to one character):

Code	**Value**
Blank	Regular *
I	Late Report *
S	ISO Sweep Trade *

Complex (padded to one character):

Code	**Value**
L	Complex Trade *
P	Complex Trade With Equity Leg *

* These trade conditions will update the last price.

1.21.3 Close Processing

The close fields are calculated by the UCS/DCS based on the value at the time the instrument is closed on the feed. This is typically around 16:00 (EST)

1.22 NYSE Arca (Options)

1.22.1 Symbology

1.22.2 Condition Codes

1.22.2.1 Trade Conditions

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

Sale Condition (padded to one character):

Code	**Value**
Blank	Regular *
I	Late Report *
S	ISO Sweep Trade *

Complex (padded to one character):

Code	**Value**
L	Complex Trade *
P	Complex Trade With Equity Leg *

* These trade conditions will update the last price.

1.22.3 Close Processing

The close fields are calculated by the UCS/DCS based on the value at the time the instrument is closed on the feed. This is typically around 16:00 (EST).

1.23 NYSE Arca (Equities)

1.23.1 Symbology

1.23.2 Condition Codes

1.23.2.1 Cross Type

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

1.23.3 Close Processing

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

1.24 NYSE LIFFE US

1.24.1 Symbology

1.24.2 Condition Codes

1.24.2.1 Bid/Ask Conditions

Code	**Value**
Undefined	Bid
Undefined	Ask
IB	Implied Bid
IA	Implied Ask

1.24.2.2 Trade Conditions

Code	**Value**
6	Conventional*
7	Block
8	Basis
9	Professional
10	Guaranteed Cross*
11	Against Actual
12	Asset Allocation
13	External Match
14	Exchange For Swap
15	Exchange For Physical

* This trade condition will update the last price.

1.24.3 Close Processing

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

1.25 Omega ATS

1.25.1 Symbology

1.25.1.1 Suffixes

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

1.25.1.2 Class Codes

Code	**Description**
A	Class A
B	Class B
E	Equity Dividend
I	Second When Issued
N	Notes
P	Capital Pool
R	Subscription Receipts
S	Special U.S. Trading
U	U.S. Funds
V	Second Issue Trading In U.S. Funds
W	When Issued

1.25.2 Condition Codes

1.25.2.1 Trade Conditions

The trade condition field is made up of three individual codes (a space in any position indicates that condition is not applicable):

Hidden Indicator:

Code	**Value**
H	Hidden *

Cross Type:

Code	**Value**
B	Basis
C	Contingent *
I	Internal *
M	Intentional *
V	Vwap *

Marker:

Code	**Value**
B	By-Pass Trade *

* These trade conditions will update the last price.

1.25.3 Close Processing

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

1.26 OneChicago

1.26.1 Symbology

1.26.2 Condition Codes

1.26.2.1 Bid/Ask Conditions

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

1.26.2.2 Trade Conditions

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

* These trade conditions will update the last price.

1.26.3 Close Processing

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

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

1.27 OPRA

1.27.1 Symbology

1.27.2 Condition Codes

1.27.2.1 Bid/Ask Conditions

Code	**Value**
Space	Regular Trading *
A	Eligible For Automation Execution *
B	Bid Contains Customer Trading Interest *
C	Bid And Offer Contain Customer Trading Interest *
F	Non-Firm Quote
I	Inactive
O	Offer Contains Customer Trading Interest *
R	Rotation
T	Trading Halted
X	Offer Side Of Quote Not Firm, Bid Side Firm **
Y	Bid Side Of Quote Not Firm, Offer Side Firm **

* These quote conditions will included in the NBBO calculation.
** The firm side of these quote conditions will included in the NBBO calculation.

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

> **Price:** Participants with highest Bid and lowest Offer have overall priority. Minimum Price increments must be at least 5 cents, higher or lower than previous. **(See Note)**
>
> **Size:** Largest size takes precedence when multiple Participants submit the same Bid and/or Offer price. There are no initial minimum size requirements. Size increments must be 10 contracts or better than previous. **(See Note)**
>
> **Time:** Earliest time takes precedence when multiple Participants submit the same Bid and/or Offer price with the same size.

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

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

1.27.2.2 Trade Conditions

Code	Value
Space	Regular *
B	Out Of Sequence
D	Late *
F	Open
H	Late Open *
I	Auto *
J	Re-Open *
K	Adjusted *
L	Spread *
M	Straddle *
N	Stopped *
P	Buy/Write *
Q	Combination *
R	Stopped
S	Intermarket Sweep Order *
T	Benchmark
X	Trade Through Exempt *

* These trade conditions will update the last price.

1.27.3 Close Processing

Option
The regional close fields are provided on the feed between 16:30 (EST) and 17:30 (EST). The composite close fields are calculated by the UCS/DCS based on the values at 17:30 (EST).

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

1.28 OTC Markets

1.28.1 Symbology

1.28.2 Condition Codes

1.28.2.1 Bid/Ask Conditions

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

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

1.28.2.2 Market Tier

Code	Value
P	OTCQX U.S. Premier
Q	OTCQX U.S.
I	OTCQX International Premier
J	OTCQX International
D	OTCQB
B	OTCBB only
C	OTC Pink Current
L	OTC Pink Limited
N	OTC Pink No Information
A	No Tier
G	Grey Market

1.28.2.3 Financial Status

Code	Value
C	Caveat Emptor

1.28.3 Close Processing

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

1.29 Pure Trading

1.29.1 Symbology

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

1.29.2 Condition Codes

1.29.2.1 Bid/Ask Conditions

Code	Value
A	Halted

1.29.2.2 Trade Conditions

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

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

* These trade conditions will update the last price.

1.29.3 Close Processing

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

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

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

1.30 TMX Select

1.30.1 Symbology

1.30.1.1 Suffixes

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

1.30.1.2 Class Codes

Code	Description
A	Class A
B	Class B
E	Equity Dividend
I	Second When Issued
N	Notes
P	Capital Pool
R	Subscription Receipts
S	Special U.S. Trading
U	U.S. Funds
V	Second Issue Trading In U.S. Funds
W	When Issued

1.30.2 Condition Codes

1.30.2.1 Trade Conditions

Code	Value

C	Contingent Trade
E	Non Boardlot
G	VWAP Trade
K	Sets the Last Price *
O	Basis Trade
Q	MOC Trade
S	Special Trading Session
W	By-Pass Trade
X	Internal Cross

* These trade conditions will update the last price.

1.30.3 Close Processing

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

1.31 TSX

1.31.1 Symbology

1.31.1.1 Suffixes

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

1.31.1.2 Class Codes

Code	Description
A	Class A
B	Class B
E	Equity Dividend
I	Second When Issued
N	Notes
P	Capital Pool
R	Subscription Receipts
S	Special U.S. Trading
U	U.S. Funds
V	Second Issue Trading In U.S. Funds
W	When Issued

1.31.2 Condition Codes

1.31.2.1 Bid/Ask Conditions

Code	Value

A	Halted

1.31.2.2 Trade Conditions

Code	Value
B	Delayed Delivery
C	Contingent Trade
D	Cash
E	Non Boardlot
F	Mandatory Cash
G	VWAP Trade
H	Inactive Board
I	Inactive Issuer
J	Capital Pool Companies
K	Sets the Last Price *
L	Sets the Open Price
M	Special Terms Trading
N	Non-Voting shares
O	Basis Trade
P	Accrued Interest Stock
Q	MOC Trade
R	Restricted Voting Shares
S	Special Trading Session
U	Trading in $US.
V	Subordinate Voting Shares
W	By-Pass Trade
X	Internal Cross

* These trade conditions will update the last price.

1.31.3 Close Processing

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

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

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

2 Asia Pacific

2.1 ASX

2.1.1 Symbology

2.1.2 Condition Codes

2.1.2.1 Trade Conditions

Code	Value
[0][ ][ ][1]	single series to single series * - auto matched during continuous trading - different brokers
[0][ ][ ][20]	single series to single series * - auto matched during an Auction - different brokers
[0][ ][2][5]	single series to single series normal 2sided Crossing* - matched/ reported via trade report during continuous trading - same broker only applies if cross type allowed (Derivatives Only)
[2][ ][ ][1]	single series to existing single series order Crossing with Book* - auto matched during continuous trading - same broker only applies if cross type allowed (Derivatives Only)
[2][ ][ ][42]	single series to single series Priority Crossing* - auto matched during continuous trading - same broker only applies if cross type allowed (Equities, Fixed Interest and Warrants Only)
[2][ ][ ][1]	single series to single series unintentional Crossing* - auto matched during continuous trading - same broker only applies if cross type allowed
[2][ ][ ][20]	single series to single series unintentional Crossing* - auto matched during an auction - same broker only applies if cross type allowed
[0][ ][ ][1]	single series to TM or Std Cash Only or Derivatives Only Combo (all cash or all derivative components only) * - auto matched during continuous trading - different broker
[2][ ][ ][1]	single series to TM or Std Cash Only or Derivatives Only Combo accidental Crossing (all cash or all derivative components only) * - auto matched during continuous trading - same broker only applies if cross type allowed

[8][ ][ ][1]	single series to TM or Std Derivatives / Cash Combo (cash + derivative or warrant components only) * - auto matched during continuous trading - different brokers
[10][ ][ ][1]	single series to TM Derivatives/Cash Combo accidental Crossing (cash +derivative or warrant components only) - auto matched during continuous trading - same broker only applies if cross type allowed
[8][ ][ ][36]	TM Derivatives / Cash Combo to Combo (cash + derivative or warrant components only) - auto matched during continuous trading or auction - different brokers
[10][ ][ ][36]	TM Derivatives / Cash Combo to Combo accidental Crossing (cash + derivative warrant components only) - auto matched during continuous trading or auction - same broker only applies if cross type allowed
[2][ ][32][5]	TM & Std Combo normal two sided Crossing (all TM & Std combo types) - matched/ reported via trade report during continuous trading - same broker only applies if cross type allowed
[ ][ ][ ][36]	TM or Std Cash or Derivatives Only Combo to Combo (all cash or all derivative components) - auto matched during continuous trading or auction - different brokers
[2][ ][ ][36]	TM or Std Cash or Derivatives Only Combo to Combo accidental Crossing* (all cash or all derivative components - auto matched during continuous trading or auction - same broker * only applies if cross type allowed
[2][ ][ ][42]	Centre Point Priority Crossing * - auto matched during continuous trading - same broker * only applies if cross type allowed (Equities, Fixed Interest and Warrants Only)
[0][ ][ ][1]	Centre Point Trade * - auto matched during continuous trading - different brokers
[2][ ][ ][1]	Centre Point unintentional Crossing Trade - auto matched unintentional crossing during continuous trading - same broker
[0][ ][ ][1]	Volume Match Trade auto matched during VM continuous fixed price trading * - different brokers

	- only applicable to VM Instruments
[2][ ][ ][1]	Volume Match Trade unintentional crossing trade auto matched unintentional crossing during VM continuous fixed price trading* - same brokers - only applicable to VM Instruments
[2][ ][2][5]	2 sided Crossing single series reporting* (Derivatives Only - as listed in 3 above) Also applies to Market Control rebooking of single series Crossings - same broker (as listed in 3 above)
[2][ ][41][5]	Booking Purpose Crossing reporting - same broker - Broker specific Restricted Info
[ ][ ][41][3]	Booking Purpose reporting - different brokers - Broker specific Restricted Info
[ ][ ][40][3]	Buy Back reporting - different brokers
[2][ ][40][5]	Buy Back reporting - same broker
[ ][ ][90][3]	Centre Point Trade Report - different brokers
[2][ ][90][5]	Centre Point Trade Report Crossing - same broker
[2][ ][30][5]	Derivatives/ Cash combination Crossing reporting by Market Control - same broker
[ ][ ][30][3]	Derivatives/ Cash combination reporting by Market Control - different brokers
[ ][ ][43][3]	Direct Reporting - different brokers
[2][ ][43][5]	Direct Reporting - same broker
[2][ ][44][5]	Exercised Call – Crossing reporting - same broker
[ ][ ][44][3]	Exercised Call reporting - different brokers
[ ][ ][45][5]	Exercised Put - different brokers
[2][ ][45][5]	Exercised Put – Crossing reporting - same broker
[2][ ][47][5]	Forward Delivery - Crossing reporting - same broker
[ ][ ][47][3]	Forward Delivery reporting - different brokers
[ ][ ][52][3]	Government Loan reporting - different brokers
[2][ ][52][5]	Government Loan reporting *

	- same broker
[2][ ][49][5]	Index replicating Special Crossing reporting * - same broker
[ ][ ][4][3]	Late Trade - different brokers
[ ][ ][33][3]	Late Trade – Combination - different brokers
[2][ ][33][5]	Late Trade – Combination Crossing - same broker
[2][ ][4][5]	Late Trade – Crossing - same broker
[ ][ ][13][3]	Late Trade – Reason A - different brokers
[2][ ][13][5]	Late Trade Crossing – Reason A - same broker
[ ][ ][14][3]	Late Trade – Reason B - different brokers
[2][ ][14][5]	Late Trade Crossing – Reason B - same broker
[ ][ ][15][3]	Late Trade – Reason C - different brokers
[2][ ][15][5]	Late Trade Crossing – Reason C - same broker
[ ][ ][16][3]	Late Trade – Reason D - different brokers
[2][ ][16][5]	Late Trade Crossing – Reason D - same broker
[ ][ ][17][3]	Late Trade – Reason E - different brokers
[2][ ][17][5]	Late Trade – Reason E - same broker
[2][ ][50][5]	Loan – Crossing reporting - same broker - Broker specific Restricted Info
[ ][ ][50][3]	Loan reporting - different brokers - Broker specific Restricted Info
[2][ ][51][5]	Loan Return – Crossing reporting - same broker - Broker specific Restricted Info
[ ][ ][51][3]	Loan Return reporting - different brokers - Broker specific Restricted Info
[ ][ ][54][3]	Overseas resident reporting - different brokers
[2][ ][54][5]	Overseas resident reporting

	- same broker
[ ][ ][5][3]	Overseas Trade - different brokers
[2][ ][5][5]	Overseas Trade – Crossing - same broker
[2][ ][60][5]	Portfolio Special Crossing - same broker
[2][ ][58][5]	Price Stabilisation Crossing reporting - same broker
[2][ ][59][5]	Price Stabilisation Late Crossing reporting - same broker
[ ][ ][59][3]	Price Stabilisation Late Trade reporting - different brokers
[ ][ ][61][3]	Price Stabilisation Late Trade, Reason A - different brokers
[2][ ][61][5]	Price Stabilisation Late Trade Crossing, Reason A - same broker
[ ][ ][62][3]	Price Stabilisation Late Trade, Reason B - different brokers
[2][ ][62][5]	Price Stabilisation Late Trade Crossing, Reason B - same broker
[ ][ ][63][3]	Price Stabilisation Late Trade, Reason C - different brokers
[2][ ][63][5]	Price Stabilisation Late Trade Crossing, Reason C - same broker
[ ][ ][64][3]	Price Stabilisation Late Trade, Reason D - different brokers
[2][ ][64][5]	Price Stabilisation Late Trade Crossing, Reason D - same broker
[ ][ ][65][3]	Price Stabilisation Late Trade Crossing, Reason E - different brokers
[2][ ][65][5]	Price Stabilisation Late Trade Crossing, Reason E - same broker
[ ][ ][58][3]	Price Stabilisation reporting - different brokers
[ ][ ][70][3]	Quote Display Board Trade Report * - different brokers
[2][ ][70][5]	Quote Display Board Trade Report * - same broker
[ ][ ][0][3]	single series to single series Market Control rebooking of auto matched trade * - different brokers (as listed in 1above)
[2][ ][3][5]	Special Crossing - same broker
[2][ ][9][5]	Special Crossing Combination

[2][ ][10][5]	Special Crossing ≥ T1 - same broker
[2][ ][11][5]	Special Crossing ≥ T2 < T1 - same broker
[2][ ][12][5]	Special Crossing ≥ T3 <T2 - same broker
[2][ ][46][5]	Special Crossing ETF - same broker
[2][ ][56][5]	Special Crossing – Less than marketable parcel reporting - same broker
[2][ ][55][5]	Special Crossing - Put through reporting - same broker
[2][ ][66][5]	Special Crossing - Put through reporting ≥T2 - same broker
[2][ ][67][5]	Special Crossing - Put through reporting ≥ T3 < T2 - same broker
[2][ ][57][5]	Special Crossing – Underwriting shortfall reporting - same broker
[2][ ][32][5]	Tailor Made Combination 2 sided Crossing reporting - same broker (as listed in 14 above)
[ ][ ][31][3]	Tailor Made Combination reporting by Market Control - different brokers
[ ][ ][80][3]	Volume Match Book Trade Report - different brokers
[2][ ][80][5]	Volume Match Book Trade Report Crossing - same broker
[ ][ ][53][3]	Wholesale Interest Rate Instrument reporting * - different brokers
[2][ ][53][5]	Wholesale Interest Rate Instrument - Crossing reporting * - same broker

* These trade conditions will update the last price.

2.1.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 19:00 (AEST).

2.2 CBX

2.2.1 Symbology

2.2.2 Condition Codes

2.2.3 Close Processing

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

2.3 *HKFE*

2.3.1 Symbology

2.3.2 Condition Codes

2.3.2.1 Bid/Ask Conditions

Code	Value
A	Auction Order

2.3.2.2 Trade Conditions

Code	Value
1	Matched by system, automatically*
2	Matched by system, manually*
3	Matched outside exchange, different brokers
4	Matched outside exchange, different brokers, reg. by exchange
5	Matched outside exchange, one broker
6	Matched outside exchange, one broker, reg. by exchange
7	order matched against another combination order when matched by the Exchange, electronically
20	Deal made at the end of an auction*
32	Trade from Bulletin Board
33	Trade from Bulletin Board, standard combo
34	Trade from Bulletin Board, non-standard combo
35	Trade from Bulletin Board, non-standard combo

* These trade conditions will update the last price.

2.3.3 Close Processing

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

2.4 HKSE

2.4.1 Symbology

2.4.2 Condition Codes

2.4.2.1 Trade Conditions

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

* These trade conditions will update the last price.

2.4.3 Close Processing

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

2.5 Kabu

2.5.1 Symbology

2.5.2 Condition Codes

2.5.2.1 Bid/Ask Conditions

Code	Value
E	Matching price
Q	Quotes
S	Special Quotes
Space	Other than the above

2.5.2.2 Trade Conditions

2.5.3 Close Processing

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

2.6 *KRX (Spot)*

2.6.1 Symbology

2.6.2 Condition Codes

2.6.2.1 Bid/Ask Conditions

Code	Value
A	A-blox indicator for side of book

2.6.2.2 Trade Conditions

Code	Value
1	Simultaneous
2	Regular/Access
3	End of Simultaneous
4	Simultaneous During Market
A	Opening Single Price
B	Opening Single Price Extension
C	Single Price During Regular Session
D	Closing Single Price
E	Simultaneous
F	Block Trading During Regular Session
G	Basket Trades At Regular Session
H	Closing Price in Pre-Off-Hours Session
I	Pre-Opening Block Trading
J	Pre-Opening Basket Trades
K	Closing Price start after market closing
L	After-Hour Block Trading
M	After-Hour Basket Trading
N	Single Price in Off-Hours Session
O	Unit Trading
P	Single Price During Regular Session Extension
Q	Closing Price after market closing
U	Buy in

2.6.3 Close Processing

Closes are provided on the feed at about 14:50-15:00 (KST).

2.7 *KRX (Derivatives)*

2.7.1 Symbology

2.7.2 Condition Codes

2.7.2.1 Bid/Ask Conditions

Code	**Value**
00	Before Regular Session
10	Opening Single Price
11	Delay of Opening Single Price
20	Regular Session Single Price
21	Delay of Regular Session Single Price
30	Closing Single Price
40	Regular Session
80	Trading Execution (Stock Related Products)
90	Trading Halt
99	Closing Market

2.7.2.2 Trade Conditions

Code	**Value**
10	Opening Single Price
11	Delay of Opening Single Price
20	Regular Session Single Price
21	Delay of Regular Session Single Price
30	Closing Single Price
40	Regular Session
80	Trading Execution (Stock Related Products)

2.7.3 Close Processing

Closes are provided on the feed at about 15:15 (KST).

2.8 *OSE Equities & JASDAQ*

2.8.1 Symbology

2.8.2 Condition Codes

2.8.2.1 Bid/Ask Conditions

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

All trade conditions update the last price.

2.8.3 Close Processing

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

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

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

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

2.9 *OSE Derivatives*

2.9.1 Symbology

2.9.2 Condition Codes

2.9.2.1 Trade Conditions

Trade condition is comprised of 3 bytes. The top two bytes (little-endian) contain the trade condition. The low byte contains the deal source.

2.9.2.1.1 Trade conditions (top 2 bytes)

Code	Value
0	No Condition *
1	Late trade
2	Internal trade/crossing
4	Bulletin board trade
8	Buy write
16	Off market

* This trade condition will update the last price.

2.9.2.1.2 Deal Sources (low byte)

Code	Value
1	Execution (normal)
3	Execution in trading between J-NET trading participants
5	Deal among J-NET participants (cross)
7	Execution between combination series
20	Execution in Itayose

2.9.2.2 Trade Id

Trade Id is an 8 byte little-endian integer. The top 6 bytes contain the sequence number, the bottom 2 bytes contain the segment number.

2.9.2.3 Order Conditions

Code	Value
0	Not applicable
1	Force
2	Short sell
4	Market bid
8	Price stabilization
16	Override crossing

128	Always inactive

2.9.2.4 Order Change Status

Code	Value
1	Order deletion
2	Deletion caused by deletion of series
3	Trade execution
4	Inactive
5	Order modification
6	Order addition
9	Order deletion
10	Cancellation by a proxy participant
11	Occurrence/ change of implied order
12	Stop order convert
15	Order deletion caused by price limit change
19	Order deletion by trading day change
34	Order deletion by trading day change

2.9.3 Close Processing

Settlements and closes are provided on the feed at approximately 15:25 (JST).

2.10 SFE

2.10.1 Symbology

2.10.2 Condition Codes

2.10.2.1 Bid/Ask/Trade Conditions

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

Price BAT Code:

Code	Value
A	Ask
B	Bid
S	Settle
T	Trade

Price Indicator:

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

Exceptional Indicator:

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

* This trade condition will update the last price.

2.10.3 Close Processing

The close fields are provided on the feed.

2.11 SGX (Securities Market Direct Feed)

2.11.1 Symbology

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

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

2.11.2 Condition Codes

2.11.2.1 Bid/Ask Conditions

Code	**Value**
1	Undisclosed quantity exists
2	No undisclosed quantity
3	Undisclosed quantity not applicable

2.11.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values after 19:10 (SGT). Official closes are received in the morning of the following trading day.

2.12 SGX (Derivatives Market Direct Feed)

2.12.1 Symbology

2.12.2 Condition Codes

2.12.2.1 Period

Code	Value
45	SOD – Start of Day
62	ORDER_CXL – Order Cancel Phase
2	PRE-OPEN – Pre Open
3	NON-CXL – Non Cancel Phase
4	OPEN
46	OPEN_M – Open Matching Phase
47	OPN_MP – Open Matching Phase
5	BREAK – Break
43	PRE-CLS – Pre Close
6	SURV INT – Surveillance Intervention
19	TRADE RECONCILIATION – Trade Reconciliation
18	REMOVE DAY ORDER – Remove Day Orders
17	RESET PRICE INFO – Reset Price Info
20	SERIES GENERATION 1 – Generation of New Series
21	SERIES GENERATION 2 – Generation of New Series
16	CHANGE CLEAR DAY – Clearing Date Change
44	CLS_SIGNAL – Close Signal
7	CLOSE – Close
55	HALT
56	SUSPEND

2.12.2.2 Trade Condition

Code	Value
undefined	Regular*
S	Strategy

* This trade condition will update the last price.

2.12.3 Close Processing

Session Closes
Session close fields are provided by the feed. The session closing Bid/Ask prices and closing cumulative volume are calculated by the FH/T at the end of session. There are two sessions (described as session T and session T+1). Most instruments trade on both

sessions (some only on the first one). There are also no set times for the open/close of these sessions, they differ depending on the series, but a typical session structure (e.g. for SGX MSCI Singapore Futures) would be:

Session T Trading Hours: Mon-Fri 8.30am - 5.15pm
Session (T+1) Trading Hours: Mon-Fri 6.15pm - 2.00am

All Day Closes
The close fields are calculated by the UCS/DCS based on the values at the end of the final trading session.

2.13 TDEX+ (Tokyo Derivatives)

2.13.1 Symbology

2.13.2 Condition Codes

2.13.2.1 Trade Condition

Code	Value
<space>	Conventional *
B	Block
L	Asset Allocation
T	Settlement

* This trade condition will update the last price.

2.13.3 Close Processing

Morning session
Morning session closes are calculated by Activ between 11:40 (JST) and 12:05 (JST).

Afternoon Session
Afternoon session closes are calculated by Activ at 15:20 (JST).

Evening Session
Evening session closes are calculated by Activ at 00:00 (JST).

All Day Closes
All day closes are provided on the feed between 23:30 and 23:40 (JST).

2.14 TOCOM

2.14.1 Symbology

2.14.2 Condition Codes

2.14.2.1 Bid/Ask Conditions

2.14.2.2 Trade Conditions

Code	**Value**
0	None*
1	Late
2	Internal
4	Bulletin board
16	Off market

* This trade condition will update the last price.

2.14.3 Close Processing

2.15 TSE

2.15.1 Symbology

2.15.2 Condition Codes

2.15.2.1 Bid/Ask Conditions

Code	Value
0	Quote before opening
1	General Quote
3	Special quote
4	Continuous execution quote
7	Special quote before trading halt
8	Continuous execution quote before trading halt

2.15.2.2 Trade Conditions

Code	Value
A0	Trading halt (accepting order input) *
B0	Itayose *
C0	Trading suspension *
D0	Trading halt (not accepting order input) *
T1	ToSTNeT single issue transaction
T2	ToSTNeT basket transaction
T301	ToSTNeT closing price transaction (Previous-day closing price)
T305	ToSTNeT closing price transaction (Previous-day VWAP)
T311	ToSTNeT closing price transaction (Morning session closing price)
T315	ToSTNeT closing price transaction (Morning session VWAP)
T325	ToSTNeT closing price transaction (Afternoon-session VWAP)
T331	ToSTNeT closing price transaction (Today's closing price)
T335	ToSTNeT closing price transaction (All-day VWAP)
<space>	Other than above *

* These trade conditions will update the last price.

2.15.2.3 Close Status

Code	Value
CLOSE_STATUS_EXCHANGE_UNOFFICIAL (3)	ZARABA Close
CLOSE_STATUS_EXCHANGE_OFFICIAL (4)	Official Close

2.15.3 Close Processing

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

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

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

2.16 TSE (Full)

2.16.1 Symbology

2.16.2 Condition Codes

2.16.2.1 Trade Conditions

Code	Value
A0	Trading halt (accepting order input)
A1	Release of trading halt
B0	Itayose
C0	Trading suspension
C1	Release of trading suspension
D0	Trading halt (not accepting order input)

All trade conditions update the last price.

2.16.2.2 Ask/Bid/Order Condition

1st character:

Code	Value
0	Not Middle of book
1	Middle of book
C	Closing Auction Order

2nd character:

Code	Value
1	General Quote, Quote before opening
3	Special quote
4	Continuous execution quote
Space	No value when order is a closing auction order

3rd character (this is a recent addition; please see the support site for availability of this character):

Code	Value
0	When matching sign is not displayed
1	When matching sign is displayed within the price interval for updating the special quote
2	When matching sign is displayed out of the price interval for updating the special quote
Space	No value when order is a closing auction order

2.16.2.3 Period

Code	**Value**
A0	Trading halt (accepting order input)
A1	Release of trading halt
B0	Itayose
C0	Trading suspension
C1	Release of trading suspension
D0	Trading halt (not accepting order input)

2.16.3 Close Processing

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

2.17 TWSE

2.17.1 Symbology

2.17.2 Condition Codes

2.17.2.1 Bid/Ask Conditions

Code	**Value**
Space	Regular
T	Odd lot trial matching
O	Odd lot official matching

2.17.2.2 Trade Conditions

Code	**Value**
Space	Regular *
F	Fixed price
O	Odd lot

* This trade condition will update the last price.

2.17.3 Close Processing

Closes are provided on the feed between 13:30 (CST) and 14:00 (CST).

3 Europe, Middle East and Africa

3.1 BATS (Europe)

3.1.1 Symbology

3.1.2 Condition Codes

3.1.2.1 Trade Conditions

Code	**Value**
0	Integrated Book *
D	Dark Pool *
R	Negotiated Transaction *

* These trade conditions will update the last price.

3.1.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 17:35 (GMT).

3.2 BME

3.2.1 Symbology

3.2.2 Condition Codes

3.2.2.1 Trade Conditions

Code	Value
01	Buy-Sell
08	Special trade
14	Application
A1	Communicated Application
A4	Authorized Application (volume)
A5	Authorized Application (corporate interest)
A6	Authorized Application (execution of contracts)
A7	Authorized Application (other causes)
AV	Application to cater for a linked position
BC	Agreed Block Trading Market Transaction
BM	VWAP special trade
BP	Block Trading Transaction by Price
BW	Block Trade
CF	Sell-out
DO	Special trades DELTA type
E1	Transaction between members (communicated)
E4	Transaction between members (volume)
E5	Transaction between members (corporate interest)
E6	Transaction between members (execution of contracts)
E7	Transaction between members (other causes)
EO	Transaction of exercise of options
EV	Transaction to cater for a linked position
NV	Net Asset Value special trade
NJ	Net Asset Value special trade for Sicavs on D+2
NK	Net Asset Value special trade for Sicavs on D+3
OA	Public share bid offer type transaction
OV	Public share Ask offer type transaction
OS	Public share subscription offer type transaction
T1	Validation (communicated)
T4	Authorized validation (volume)
T5	Authorized validation (corporate interest)
T6	Authorized validation (execution of contracts)
T7	Authorized validation (other causes)
VF	Squeeze-out

All trades update the last price unless the trade's date is from a previous day.

3.2.2.2 Uncrossing Conditions

This code only applies for the SIBE (.MC) exchange.

Code	Value
I	Indicative – the uncrossing price in the message is indicative of the price at which execution would occur if the book was to immediately uncross.

3.2.2.3 Period

These codes only apply for the SIBE (.MC) exchange.

Code	Value
A	Stock in provisional incorporation status
B	Stock deleted from the system
H	Inhibited value./auction
I	Value interrupted by CCS
K	Knock-out
P	Knock-in pending
S	Value interrupted by CNMV

3.2.3 Close Processing

The close fields are provided on the feed between 17:30 (CET) and 18:00 (CET).

3.3 *Borsa Italiana (Cash)*

3.3.1 Symbology

3.3.2 Condition Codes

3.3.2.1 Bid/Ask Conditions

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

3.3.2.2 Trade Conditions

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

Trade Type Indicator (padded to two characters):

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

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

Trade Time Indicator:

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

*These trades update the last price if the trade date is the current date.
** These trades do not update the last price.

Bargain Condition Indicator:

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

Converted Price Indicator:

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

3.3.2.3 Uncrossing Conditions

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

3.3.2.4 Period Status

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

3.3.3 Close Processing

The close fields are calculated by the UCS/DCS based on the value at the time the current period becomes closed. This is typically around 18:00 (CET).

3.4 *Borsa Italiana (Derivatives)*

3.4.1 Symbology

3.4.2 Condition Codes

3.4.2.1 Bid/Ask Conditions

1st character trading phase:

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

2nd character:

Code	**Value**
O	Outright – outright orders and quotes
I	Implied – synthesized orders only
P	Partially Implied – outright and implied orders

3.4.2.2 Trade conditions

Code	**Value**
Undefined	Actual Transaction Took Place *
1	Exchange Granted 1
A	As-Of-Trade
B	Block Trade
C	Crossed *
I	Implied *
K	Committed Block
L	Late Trade
P	Strategy Reporting
T	Committed *

* These trade conditions will update the last price.

3.4.3 Close Processing

The close fields are provided on the feed after 17:00-17:15 (GMT).

3.5 CEF Core

3.5.1 Symbology

3.5.2 Condition Codes

3.5.2.1 Bid/Ask Conditions

Code	Value
T	Taxation
I	Indicative
E	Issuer Quote

3.5.2.2 Trade Conditions

Code	Value
2	Opening
3	Variable
5	Fixing
9	Closing
B	Best Valuation Price Without Turnover
S	Xetra Best Trade
X	Exchange Trade
P	Last Midpoint order Price

3.5.2.3 Period

Code	Value
ACALL	Auction Call
ADD	Add
BETW	In Between Auctions
CACAL	Continuous Auction Call
CAFRE	Continuous Auction Freeze
CALLU	Call Unfreeze
CAPRE	Continuous Auction Pre-Call
CCALL	Closing Auction Call
CLCRP	Closing Crossing Period
COBB	Closing Auction Orderbook Balancing
CPOBB	Closing Auction Pre-Orderbook Balancing
CROSS	Crossing Period
DEL	Delete
ECALL	End Auction Call
ENDTR	End of Trading

EOBB	End-of-day Auction Orderbook Balancing
EPOBB	End-of-day Auction Pre-Orderbook Balancing
HALT	Halt
ICALL	Intra Day Auction Call
IFRZ	Intra Day Auction IPO Freeze
IIPO	Intra Day Auction IPO Call
IOBB	Intra Day Auction Orderbook Balancing
IPO	IPO
IPOBB	Intra Day Auction Pre-Orderbook Balancing
OBB	Orderbook Balancing
OCALL	Opening Auction Call
OFRZL	Opening Auction IPO Freeze
OIPO	Opening Auction IPO Call
OOBB	Opening Auction Orderbook Balancing
OPOBB	Opening Auction Pre-Orderbook Balancing
POSTR	Post Trading
PREC	Pre-call
PRETR	Pre Trading
QFRZ	Quote Driven IPO Freeze
QPOBB	Pre-Orderbook Balancing of quote driver auction
START	Start
SUSP	Suspend
TRADE	Continuous Trading
VOLA	Volatility Interruption

3.5.3 Close Processing

The close fields are provided on the feed between 18:00 and 18:30 (CET) for Dublin, STOXX and XETRA Frankfurt sources, all other source are received between 20:00 and 20:30.

3.6 *CEF Ultra plus (EUREX)*

3.6.1 Symbology

3.6.2 Condition Codes

3.6.2.1 Bid/Ask Conditions

Code	**Value**
1	Outright – consists of outright orders and quotes together
2	Implied – synthesized orders only
3	Partially Implied – outright and implied orders
4	Best outright order
5	Best outright quote
6	Best Market + Best Outright Quote
7	Best Market + Best Outright Order
8	Best Market Implied
9	Best Market Partially Implied
10	Best Market Outright Only - Indicates that the best market price is from outright orders and quotes only.

3.6.2.2 Trade Conditions

1st character

Code	**Value**
1	First Trade of the day. *
2	Trade resulting in High Price *
3	Trade resulting in Low Price *
4	Normal Trade *
6	Auction price *
7	OTC trade price
8	IPS trade price *
9	MS trade price *

2nd character

Code	**Value**
B	Aggressor side Buy *
S	Aggressor side Sell *
<space>	No aggressor
P	No aggressor, populated order number field *

* These trade conditions will update the last price.

3rd character

Code	Value
<space>	Regular Trade
A	Block Auction Trade
B	Basis Trade
E	EFP Trade
N	EFP-Index Futures Trade
O	OTC Block Trade
P	EFP-Fin Trade
V	Vola Trade
W	EFS Trade

3.6.2.3 Uncrossing Conditions

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

3.6.3 Close Processing

The close fields are provided on the feed between 19:30 and 22:30 (CET).

3.6.4 Strategy Types

Type	Description
8	Calendar Spread
9	Inter Product Spread
b	Call butterfly
B	Put butterfly
d	Call spread
D	Put spread
e	Call calendar spread
E	Put calendar spread
f	Call diagonal calendar spread
F	Put diagonal calendar spread
G	Guts
h	2x1 ratio call spread
H	2x1 ratio put spread
I	Iron butterfly (english letter uppercase ei)
J	Combo strategy
K	Strangle
l	Call ladder (english letter lowercase eL)

L	Put ladder
p	Straddle calendar spread
P	Diagonal straddle calendar spread
R	Conversion/reversal
c	Jelly roll long
S	Straddle
w	Call condor
W	Put condor
X	Box
y	Call spread versus put
Y	Put spread versus call
z	Straddle versus call
Z	Straddle versus put
n	Call volatility trade
N	Put volatility trade
u	Call spread versus underlying
U	Put spread versus underlying
i	Call calendar spread versus short underlying
j	Call calendar spread versus long underlying
g	Put calendar spread versus short underlying
k	Put calendar spread versus long underlying
x	Call conversion versus short underlying
v	Straddle versus long underlying
V	Straddle versus short underlying
C	Call spread versus short put/short underlying
q	Put spread versus short call/long underlying
a	Call ladder versus long underlying
A	Call ladder versus short underlying
m	Put ladder versus long underlying
M	Put ladder versus short underlying
o	Combo versus long underlying
O	Strangle versus short underlying
Q	Strangle versus long underlying
t	2x1 ratio call spread versus short underlying
s	2x1 ratio call spread versus long underlying
r	2x1 ratio put spread versus short underlying
T	2x1 ratio put spread versus long underlying

3.7 *CHI-X (Europe)*

3.7.1 Symbology

3.7.2 Condition Codes

3.7.2.1 Trade Conditions

Code	**Value**
1	Integrated Book *
E	Dark Pool *
R	Negotiated Transaction *

* These trade conditions will update the last price.

3.7.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 17:35 (GMT).

3.8 *Euronext (UTP)*

3.8.1 Symbology

3.8.2 Condition Codes

3.8.2.1 Bid/Ask Conditions

Code	**Value**
Undefined	Bid/Ask
F	Fast Market Bid/Ask
M	Market Order
First Character is one of the following	
0	No Liquidity Provider
1	LP only on Ask Side
2	LP only on Bid Side
3	LP on Ask and Bid Sides
Second Character is one of the following	
L	Limit Order
O	Opening Order

3.8.2.2 Trade Conditions

First character is one of the following or blank	
Code	**Value**
0	Not last of a series of trade at the same price *
1	Last of a series of trade at the same price *
B	TCS Block Trade
N	TCS Regular trade or Negotiated deal
For non-TCS trades second character is one of the following or blank	
Code	**Value**
0	Trade does not stem from a Cross Order
1	Trade stems from a Cross Order
4	Valuation Trade
For TCS trades second character is one of the following	
D	Delta Neutral Liffe Connect
E	Market VWap operation
H	Out of Market
I	Investment funds
R	Secondary listing place

* These trade conditions will update the last price.

3.8.2.3 Uncrossing Conditions

Code	**Value**
I	Indicative – the uncrossing price in the message is indicative of the price at which execution would occur if the book was to immediately uncross.

3.8.3 Close Processing

The close events are sent during the LAMO stage – Late Monitoring stage.

3.9 *Euronext Derivatives*

3.9.1 Symbology

3.9.2 Condition Codes

3.9.2.1 Trade Conditions

Code	Value
A	Conventional Trade*
B	Block Trade*
C	Basis Trade*
D	Prof Trade*
E	Guaranteed Cross Trade*
F	Against Actual Trade*
G	Asset Allocation Trade*
H	External Match Trade*
I	Exchange For Swap Trade*
J	Exchange For Physical Trade*
K	Strategy Leg Conventional Trade*
L	Strategy Leg Block Trade*
M	Strategy Leg Basis Trade*
N	Strategy Leg Guaranteed Cross Trade*
O	Strategy Leg Against Actual Trade*
P	Strategy Leg Asset Allocation Trade*
Q	Strategy Leg External Match Trade*
R	Strategy Leg Exchange For Swap Trade*
S	Strategy Leg Exchange For Physical Trade*
T	B Clear Trade*

* These trade conditions will update the last price.

In the event that an instrument is traded as part of a strategy (trade conditions K-S) then a second byte will be included in the trade condition that represents the type of strategy in which the instrument was traded:

Code	Value
A	Jelly Roll
B	Butterfly
D	Spread
E	Calendar Spread
F	Diagonal Calendar Spread
G	Guts
H	Ratio Spread
I	Iron Butterfly

J	Combo
K	Strangle
L	Ladder
M	Strip
N	Straddle Calendar Spread
O	Pack
P	Diagonal Straddle Calendar Spread
R	Reversal/Conversion
S	Straddle
W	Condor
w	Iron Condor
X	Box
r	Synthetic Underlying
x	3-Way: Buy a Call spread versus a Put/ 3-Way: Straddle versus a Call
y	3-Way: Buy a Put spread versus a Call
Y	Bundle
Q	Three Month EONIA/ EURIBOR Inter-Contract Spread
V	Volatility Trade
d	Spread Versus Underlying
s	Straddle Versus Underlying
k	Strangle Versus Underlying
c	Call Spread Versus Underlying
p	Put Spread Versus Underlying
a	Ladder Versus Underlying
j	Combo Versus Underlying
e	Calendar Spread Versus Underlying
h	2x1 Ratio Spread Versus Buying Underlying
b	Butterfly Versus Underlying
f	Diagonal Calendar Spread Versus Underlying
g	Guts Versus Underlying
i	Iron Butterfly Versus Underlying
n	Straddle Calendar Spread Versus Underlying
q	Diagonal Straddle Calendar Spread Versus Underlying
t	Condor Versus Underlying
v	Iron Condor Versus Buying Underlying

For example, a Strategy Leg Conventional Trade (K) that is part of a Calendar Spread (E) will be displayed as 'KE'.

3.9.2.2 Market Modes

Code	Value
1	Closed

4	ExPit Extend Open
6	Halted
7	Open
8	Pre Closed
9	Pre Open
10	Price Limits Enabled
11	Price Limits Disabled
12	Restricted Open
13	Session 1
14	Session 2
15	Session 3
23	Quote Width Exemption 1
24	Quote Width Exemption 2
25	Quote Width Exemption 3
28	Dark Series
29	Light Series
30	Trading Unhalt
31	Terminate
32	Un-Terminate
39	Expire
40	Pre-Expiry
41	Hold
42	Unhold

3.9.3 Close Processing

The close fields are provided on the feed between 17:30 (GMT/BST) and 21:00 (GMT/BST).

3.9.4 ISIN Values

In the event that the exchange does not supply and ISO compliant ISIN for an instrument, an exchange supplied pseudo ISIN will be used instead. The exchange disseminates such values for clearing purposes.

3.10 LME

3.10.1 Symbology

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

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

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

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

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

Suffix	**Description**
3M	3 month expiry from today
15M	15 month expiry from today
27M	27 month expiry from today
63M	63 month expiry from today
C	Cash (day after tomorrow expiry)
DEC1	3rd Wednesday of December 1st year
DEC2	3rd Wednesday of December 2nd year
DEC3	3rd Wednesday of December 3rd year
T	Tomorrow (next trading day)

3.10.2 Condition Codes

3.10.2.1 Bid/Ask Conditions

1st character for Futures, Future Options and Future Spreads.

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

2nd character for Future Spreads or First Character for Future Market Maker Quotes.

Code	Description
B	Backwardation
C	Contango
L	Level

3.10.2.2 Official Bid/Ask Conditions

Code	Description
O	Official
U	Unofficial

3.10.2.3 Trade Conditions

1st character

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

W	Ring 2 - Type C
X	Ring 3 - Type C
Y	Ring 4 - Type C

* This will not update last price, but will update volume.

2nd character

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

3.10.3 Close Processing

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

3.11 LSE (Millennium)

3.11.1 Symbology

3.11.2 Condition Codes

3.11.2.1 Bid/Ask Conditions

3.11.2.2 Trade Conditions

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

Trade Type Indicator (padded to two characters):

Code	Value
O	Ordinary Trade. If reporting a transaction that is not covered by any of the trade types listed below.
AT	An automatic trade generated by the system through automatic execution. This trade type should not be input by participants into the system.
IF	Inter Fund cross with delayed publication requested
LC	Late Trade Correction. If reporting a correction submitted more than three days after the trade date or where deferred publication is permitted at any time after the trade report was submitted to the Exchange reporting system.
NM	Not to Mark. If reporting a transaction where the Exchange has granted permission for non-publication.
NK	Negotiated Trade with delayed publication requested.
NT	Negotiated Trade with immediate publish requested.
OC	Cancellation of OTC trade more than three days old.
OK	Ordinary Trade with delayed publication requested.
OT	OTC trade, immediate publication.
PC	Previous Day Contra. Used when reporting a Contra Trade when the contra date is not the trade date.
SC	Cancellation of SI trade more than three days old.
SI	SI Trade.
SK	SI Trade with delayed publication requested.
TK	OTC Trade with delayed publication requested.
UT	Uncrossing Trade. This is used for the single uncrossing trade, detailing the total executed volume and uncrossing price as a result of a SETS auction.

Any trade from the current day will update the last price.

Late Trade and Auction Indicators (one character)

Code	Value
M	Late Trade (specific to off-book trades).

R	Trade from Opening Price Auction.
W	Trade from AESP (Auction Execution Suspended) Auction.
5	Trade from Periodic Auction.
j	Trade from Closing Price Auction.
w	Trade from EDSP (Exchange Delivery Settlement Price) Auction.
z	Trade from Resume Auction.

Bargain Condition and Converted Price Indicator (one character)

Code	Value
2	Price has been converted from different traded currency and special Price/Bargain Conditions apply.
C	Price has been converted from different traded currency.
S	Special Price/Bargain Conditions apply.

Aggressor Side (one character)

Code	Value
B	Buyer was aggressor.
S	Seller was aggressor.

3.11.2.3 Uncrossing Conditions

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

3.11.2.4 Period Status

When an instrument moves from one trading session to another, Activ will disseminate the new status of that instrument via the period status.

Code	Value
C	Continuous/Start of Trade Reporting.
E	End Trade Reporting.
H	Halt.
M	Mandatory.
O	Post Mandatory.
P	Pre-Mandatory.
a	AESP Auction Call.
c	Closing Auction Call.
e	EDSP Auction Call.
m	Market Close.
o	Opening Auction Call.
p	Post Close.
r	Resume Auction Call.

1	Pause.
2	Periodic Auction Call.

3.11.3 Close Processing

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

3.12 NASDAQ OMX

3.12.1 Symbology

3.12.2 Condition Codes

3.12.2.1 Trade Conditions

Different sets of trade conditions are made available for each source system on the exchange. Trade conditions are not supplied by the exchange for regular auto matched trades except for Nordic@Mid trades.

Source System: SAXESS

Code	Value
p	Auto match*
q	Accept match*
r	Issuing call match*
s	Request for call match*
t	Negotiated auction match*
u	Auto midprice*
v	Post trade allocation trade*
w	Regular*
x	.T*
y	.SLD*
z	OX standard*
A	OX non standard settlement*
B	OX option expiration*
C	OX changed market conditions*
D	OX exchange granted trade*
E	OX excluding dividend rights*
F	OX future expiration*
G	OX loan transactions*
H	OX accumulated orders*
I	OX old trades
J	OX standard average based*
K	OX repurchase agreement*
L	OX exchange of substitute mortgage bonds*
M	OX basis trade*
N	OX Volume Weighted Average Price*
O	OX automated option expiration*
P	OX automated future expiration*
Q	AM2 contract transaction*
R	AM2 block transaction*
S	AM2 ETF primary market*
T	AM2 warrant excercise*

U	CT contract transaction*
V	CT block transaction*
W	CT ETF primary market*
X	CT warrant excercise*
Y	Pre-opening transaction*
Z	AM1 contract transaction*
ba	OX Helsinki trade report*
bb	OX Baltic trade report*
bn	OX Broker Fills*
cE	Defered Publication 60 minutes
cF	Defered Publication end of day
cI	OX Small*
cJ	Combination trade*
cK	OX Derivatives Related Trade*
cP	OTC Standard*
cQ	OTC Non standard*
cR	OX Portfolio Trade*
cT	SI Standard*
cU	SI Non Standard*

Source System: GITS

Code	Value
bc	Normal Trade*
bd	Outside spread*
be	Exchange granted 1*
bf	Normal Trade Report*
dl	+50000 contracts*

Source System: NORDPOOL

Code	Value
dm	Normal Trade Report*
dn	Standard Trade Report*
do	Standard Trade Outside Spread*
dp	Combination Trade*
dq	Old
dr	Internal Trade*
ds	Portfolio*
dt	Correction Trade*
du	Normal Trade Report*
dv	Standard Trade Report*
dw	Standard Trade Outside Spread*
dx	Combination Trade*
dy	Old
dz	Internal Trade*
dA	Portfolio*

dB	Correction Trade*

Source System: INET

Code	**Value**
gl	OTC Standard*
go	OTC Non standard*
gz	SI Standard*
gB	SI Non Standard*
hr	OX Derivatives Related Trade*
hH	OX standard*
hO	OX exchange granted trade*
hZ	OX Portfolio Trade*
ib	OX non standard settlement*
ic	Pre-opening transaction*
id	OX Volume Weighted Average Price*
il	Nordic@Mid trade*
iq	OX Routed*
mA	OX Routed*

* These trade conditions will update the last price.

3.12.3 Close Processing

Closes are provided on the feed between 16:30 (CET) and17:30 (CET).

3.13 Oslo

3.13.1 Symbology

3.13.2 Condition Codes

3.13.2.1 Bid/Ask Conditions

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

3.13.2.2 Trade Conditions

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

Trade Type Indicator (padded to two characters):

Code	Value
O	Ordinary Trade. If reporting a transaction that is not covered by any of the trade types listed below.
AT	An automatic trade generated by the system through automatic execution. This trade type should not be input by participants into the system.
UT	Uncrossing Trade. This is used for the single uncrossing trade, detailing the total executed volume and uncrossing price as a result of a SETS auction.
CT	Contra Trade. Used to publish a contra trade in a previously automatically executed trade through the order book.
CT	Contra Trade. Used to publish a contra trade in a previously automatically executed trade through the order book.
OK	Ordinary Trade, delayed publication.
NT	Negotiated trade, immediate publication.
NK	Negotiated trade, delayed publication.
LC	Late Trade Correction. If reporting a correction submitted more than three days after the trade date or where deferred publication is permitted at any time after the trade report was submitted to the Exchange reporting system.
NM	Not to mark.
OT	OTC trade, immediate publication.
TK	OTC trade, delayed publication.
IF	Inter fund cross, delayed publication.
OC	OTC trade, late correction.
SI	SI trade, immediate publication.

SK	SI trade, delayed publication.
SC	SI trade, late correction.

Trade Time Indicator:

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

* These trades update the last price if the trade date is the current date.
** These trades do not update the last price

Bargain Condition Indicator:

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

Converted Price Indicator:

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

3.13.2.3 Uncrossing Conditions

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

3.13.2.4 Period Status

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

3.13.3 Close Processing

The close fields are calculated by the UCS/DCS based on the value at the time the current period becomes closed. This is typically around 18:00 (CET).

3.14 Oslo Derivatives

3.14.1 Symbology

3.14.2 Condition Codes

3.14.2.1 Bid/Ask Conditions

1st character trading phase:

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

2nd character:

Code	**Value**
O	Outright – outright orders and quotes
I	Implied – synthesized orders only
P	Partially Implied – outright and implied orders

3.14.2.2 Trade conditions

Code	**Value**
Undefined	Actual Transaction Took Place *
1	Exchange Granted 1
2	Exchange Granted 2
A	As-Of-Trade
B	Block Trade
C	Crossed *
I	Implied *
K	Committed Block
L	Late Trade
P	Strategy Reporting
T	Committed *

* These trade conditions will update the last price.

3.14.3 Close Processing

The close fields are provided on the feed after 18:30-18:35 (GMT).

3.15 SIX Swiss

3.15.1 Symbology

3.15.2 Condition Codes

3.15.2.1 Trade Conditions

First character:

Trading Session:

Code	Value
Space	N/A (Off-book trade)
0	Trading *
1	Auction *
2	First Auction *
3	Last Auction *

* These trade conditions will update the last price.

Following this are up to three of the following:

Trade Type:

Code	Value
A	Special Price
B	Delay Publication
C	Delivery Report
D	Immediate Publication
E	Off Exchange Trade
F	Transaction Reporting
G	Aggressor
H	MIFID Delayed Publication
I	Mistrade Reversal
J	Nostro Cross on order book
K	Suppress Publication
M	SLS (SIX Swiss Exchange Liquidnet Service)

3.15.2.2 Uncrossing Conditions

Code	Value
I	Indicative – the uncrossing price in the message is indicative of the price at which execution would occur if the book was to immediately uncross.

3.15.3 Close Processing

The close fields are calculated by the UCS/DCS based on the values at 17:45 (CET).

3.16 Turquoise Derivatives

3.16.1 Symbology

3.16.2 Condition Codes

3.16.2.1 Bid/Ask Conditions

1st character trading phase:

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

2nd character:

Code	Value
O	Outright – outright orders and quotes
I	Implied – synthesized orders only
P	Partially Implied – outright and implied orders

3.16.2.2 Trade conditions

Code	Value
Undefined	Actual Transaction Took Place *
1	Exchange Granted 1
2	Exchange Granted 2
A	As-Of-Trade
B	Block Trade
C	Crossed *
I	Implied
K	Committed Block
L	Late Trade
P	Strategy Reporting
T	Committed *

* These trade conditions will update the last price.

3.16.3 Close Processing

The close fields are provided on the feed after 18:30-18:35 (GMT).

4 Latin America

4.1 Bovespa

4.1.1 Symbology

4.1.2 Condition Codes

4.1.2.1 Bid/Ask Conditions

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

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

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

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

4.1.3 Close Processing

5 Miscellaneous

5.1 Tenfore

5.1.1 Symbology

5.1.2 Condition Codes

5.1.3 Close Processing

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