

# **CANNEX - FAME Data Feed**

## **CANNEX End of Day Service (under license from SunGard Market Data Services) User Guide – Delimited Format File**

Release 2009.2

December 4, 2009

This document is the FAME END OF DAY SERVICE USER GUIDE – DELIMITED FORMAT FILE. It contains a brief description of Fame End of Day Service product and its usage.

Release 2009.1

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# Contents

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- Introduction ..... 1**
- File delivery ..... 2**
  - FTP retrieval ..... 2
  - Availability ..... 3
    - Equities (16:12 & 19:00)..... 3
    - Bonds (16:12 & 19:00) ..... 4
    - Market indexes (16:32 & 19:00)..... 4
    - Options (17:30) ..... 5
    - Funds – U.S. (18:19 & 19:00) / Canada (23:30) ..... 5
    - Commodity futures & futures options (TBD) ..... 5
    - ForEx rates (TBD)..... 7
- File format ..... 8**
  - Description ..... 8
  - Data format ..... 9
  - Field definitions ..... 10
- Record definitions ..... 11**
  - Header record ..... 11
  - Trailer record ..... 11
  - Pricing record – Equity ..... 12
  - Pricing record – Mutual fund ..... 13
  - Pricing record – Option ..... 15
  - Pricing record – Market index ..... 16
  - Pricing record – Commodity future ..... 17
  - Pricing record – Money market fund ..... 19
  - Pricing record – Bond ..... 20
  - Pricing record – Commodity option ..... 21
  - Pricing record – ForEx rates ..... 22
  - Pricing record – Equity (market session – pre / regular / post) ..... 23
  - Pricing record – Canadian mutual fund ..... 24
- Revision history ..... 25**

# Introduction

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**Fame® End-of-Day Service** provides a wide range of market data content formatted into ASCII text files, delivered via FTP download over the Internet or via dedicated lines on an end-of-day basis. The Fame End-of-Day Service is ideal for firms that require comprehensive exchange data and market information for processing, calculation and/or publishing on a daily basis.

The Fame End-of-Day Service is ideally suited for:

- ▲ Financial analysis services and applications that use end-of-day values in their calculations and valuations
- ▲ Agent / Broker organizations that periodically provide their clients with online statements of their holdings based on end-of-day values
- ▲ Investment fund companies that use end-of-day equity prices to value their portfolios and calculate NAVPS or unit price values
- ▲ Media and trade publications interested in a single, consolidated feed of financial data that is of interest to their readers
- ▲ Public Web sites, private intranet sites, agent / broker organizations, financial analysis services, software developers and other data distributors

The standard file presents data as ASCII text with pipe delimited field separators and a new line character to separate records. A fixed-format file is also available for those customers requiring data fields in a defined format. This document provides the specifications for the delimited files.

# File delivery

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## FTP retrieval

The SunGard End of Day Pricing Service provides customers with access to pricing files from a SunGard FTP server accessible via the Internet.

SunGard requires customers to provide the IP address of the source machine from which the FTP “get” will be initiated. SunGard will grant access from this IP address to our FTP server and provide the necessary User Name, Password and File Naming conventions for customers to retrieve the end of day files.

## Availability

SunGard extracts pricing files Monday – Friday at the following times. The exchanges that are available in each extraction are listed below.

### Equities (16:12 & 19:00)

<b>Value</b>	<b>Interpreted Value</b>
2G	Composite – AMEX
BB	OTC Bulletin Board
PS	Pink Sheet Quotes & Trades
QV	Non-NASDAQ OTC (Pink Sheet Trades)
QZ	Composite – NASDAQ
SC	Composite – NYSE
TE	Toronto Stock Exchange
VA	TSX Venture Exchange
AD	NASDAQ Regional – NASD ACTS
AM	Regional – AMEX
BO	Regional – Boston
CE	Regional – CBOE
CI	Regional – National Stock Exchange
MW	Regional – Chicago
NY	Regional – NYSE
PB	Regional – PHLX
PC	Regional – ARCA
QA	NASDAQ Regional – AMEX
QB	NASDAQ Regional – Boston
QD	NASDAQ Regional – NASD ADF
QH	NASDAQ Regional – BATS
QI	NASDAQ Regional – ISE
QJ	NASDAQ Regional – EDGA
QK	NASDAQ Regional – EDGX
QM	NASDAQ Regional – Chicago

<b>Value</b>	<b>Interpreted Value</b>
QN	NASDAQ Regional – NYSE
QP	NASDAQ Regional – ARCA
QQ	NASDAQ Regional – NASDAQ
QT	NASDAQ Regional – Trade Reporting Facility
QW	NASDAQ Regional – CBOE
QX	NASDAQ Regional – PHLX
TM	NASDAQ Regional – Third Market (Intermarket)
TQ	NASDAQ Regional – NASD CTS

## **Bonds (16:12 & 19:00)**

<b>Value</b>	<b>Interpreted Value</b>
BA	AMEX Bonds
BN	NYSE Bonds

## **Market indexes (16:32 & 19:00)**

<b>Value</b>	<b>Interpreted Value</b>
2B	OPRA Indexes
2I	ISE Indexes
2M	TSX Indexes
2N	TSX Ventures Indexes
3D	Stats/Other Indexes
AI	AMEX Indexes
CX	CBOE Indexes
DJ	Dow Jones Indexes
NI	NYSE Indexes
NN	Nordic Indexes
NQ	NASDAQ Indexes
NR	Baltic Indexes
PI	PHLX Indexes
XI	ARCA Indexes

## Options (17:30)

Value	Interpreted Value
2A	PHLX FCO Options
MO	Montreal Options
OC	OPRA Composite
C2	OPRA Electronic Options

## Funds – U.S. (18:19 & 19:00) / Canada (23:30)

Value	Interpreted Value
2E	NASDAQ – Money Market Funds
CF	CANNEX – Canadian Mutual Funds
QF	NASDAQ – Mutual Funds
UI	NASDAQ – Unit Investment Trusts

## Commodity futures & futures options (TBD)

Value	Interpreted Value
BC	Chicago Board of Trade (E-CBOT) Commodity Futures
BE	Chicago Board of Trade (E-CBOT) Equity Futures
BF	Chicago Board of Trade (E-CBOT) Financial Futures
CA	COMEX Futures
CB	Chicago Board of Trade (CBOT) Financial Futures
CD	New York Board of Trade (NYBOT) Electronic Futures
CM	Chicago Mercantile Exchange (CME) Futures
CO	New York Board of Trade (NYBOT) Futures
KB	Kansas City Board of Trade Futures
KF	Kansas City Board of Trade Futures (Electronic Session)
ME	Minneapolis Grain Futures (Electronic Session)
MN	Minneapolis Grain Futures
NM	New York Mercantile Exchange (NYMEX) Futures

<b>Value</b>	<b>Interpreted Value</b>
WP	Winnipeg Futures
ZA	COMEX Futures (Electronic Session)
ZM	CME – GLOBEX Futures (Electronic Session)
ZN	NYMEX Futures (Electronic Session)
1A	CBOT Options on Financial Futures
1B	NYBOT Options on Futures
1C	Minneapolis Grain Options on Futures
1D	Kansas City Board of Trade Options on Futures
1E	CME Options on Futures
1F	NYMEX Options on Futures
1G	ICE U.S. Electronic Future Options
1H	Winnipeg Options on Futures (Electronic Session)
1I	COMEX Options on Futures
1J	NYMEX Options on Futures (Electronic Session)
1K	CME - GLOBEX Options on Futures (Electronic Session)
1M	Minneapolis Grain Options on Futures (Electronic Session)
1N	COMEX Options on Futures (Electronic Session)
1P	E-CBOT Options on Commodity Futures
1Q	E-CBOT Options on Equity Futures
1R	E-CBOT Options on Financial Futures
KO	Kansas City Board of Trade Options on Futures (Electronic Session)

## ForEx rates (TBD)

<b>Value</b>	<b>Interpreted Value</b>
9A	FX Cross Rates (Calculated)
9B	FX Cross Rates

# File format

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## Description

The End-of-Day Pricing Service file contains data records delimited by a new line character, and a one-character delimiter separates the fields in each record. Clients can currently choose either a pipe or comma delimited file.

## Data format

The first field of each record contains the Record Type code for the record contained on that line. The field definition for each Record Type is defined in [Record definitions](#) of this document. The valid Record Types are defined in the table below.

Reserved fields are included in the file and will be defined and utilized as required at a later date. Customers processing the End of Day file must ensure that their normal data processing is not impacted as reserved fields are populated.

Value	Record Type	Total	Interpreted Value
01	Header	3	Contains Pricing Date for file
02	Trailer	13	Contains summary record counts
03	Pricing Record – Equity	31	Equity Pricing Information
04	Pricing Record – Mutual Fund	34	Mutual Fund Pricing Information
05	Pricing Record – Option	31	Option Pricing Information
06	Pricing Record – Market Index	27	Market Index Pricing Information
07	Pricing Record – Commodity Future	33	Commodity Future Pricing Information
08	Pricing Record – Money Market Fund	25	Money Market Pricing Information
09	Pricing Record – Bond	27	Bond Pricing Information
10	Pricing Record – Commodity Option	33	Commodity Option Pricing Information
11	Pricing Record – ForEx Rates	24	FX Rate Information
12	Pricing Record – Equity (Market Session – Pre / Regular / Post)	32	Equity Pricing Information for multiple Trading Sessions – Pre / Regular / Post
13	Pricing Record – Canadian Mutual Fund	19	Canadian Mutual Fund Pricing Information

**Note** SUNGARD will define and add new Record Types to the file as required to provide new functionality. Customers processing the End of Day file must ensure that their normal data processing is not impacted as new record types are added to the file.

## Field definitions

The following fields are provided in the Fame End-of-Day Pricing Service. Field Formats include Character, Numeric, and Date.

In the Record Definition section that follows, the Field Type column in the record layouts denotes the field type with the codes: X = Character; N = Numeric; D = Date. The maximum size for Character and Date Fields are listed in parentheses. The maximum size for Numeric items is also listed in parentheses but with maximum byte size and max decimal precision separated by a comma.

The following table defines the available field types.

<b>Format</b>	<b>Conventions</b>
Character	ASCII printable characters.
Numeric	Displayed in non-fixed floating-point notation.
Date	Date Fields are in the format of YYYYMMDD.

# Record definitions

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## Header record

Field	Name	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	01	Header Record
2	Pricing File Date	D(8)	20101201	December 1, 2010
3	File Comment	X	Comment	Comment

## Trailer record

Field	Name	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	02	Trailer Record
2	Record Count – Total	N(12,0)	11355	11,355
3	Record Count – Record01	N(12,0)	1	1
4	Record Count – Record 02	N(12,0)	1	1
5	Record Count – Record 03	N(12,0)	11353	11,353
6	Record Count – Record 04	N(12,0)	0	0
7	Record Count – Record05	N(12,0)	0	0
8	Record Count – Record 06	N(12,0)	0	0
9	Record Count – Record 07	N(12,0)	0	0
10	Record Count – Record 08	N(12,0)	0	0
11	Record Count – Record 09	N(12,0)	0	0
12	Record Count – Record 10	N(12,0)	0	0
13	Record Count – Record 11	N(12,0)	0	0

Field Name	Field Type	Sample Value	Interpreted Value
14 Record Count – Record 12	N(12,0)	0	0
15 Record Count – Record 13	N(12,0)	0	0
16 Reserved	X		Reserved

## Pricing record – Equity

Field Description	Field Type	Sample Value	Interpreted Value
1 Record Type	X(2)	03	Pricing Record – Equity
2 CUSIP	X(8)	45920010	45920010
3 Reserved	X		Reserved
4 Country	X(2)	US	United States
5 Exchange	X(2)	SC	NYSE Composite
6 Symbol	X(32)	IBM	IBM
7 Price Currency	X(3)	USD	United States Dollar
8 Last	N(12,4)	86.73	86.73
9 Open	N(12,4)	86.60	86.60
10 High	N(12,4)	86.88	86.88
11 Low	N(12,4)	86.15	86.15
12 Cumulative Volume	N(12,0)	3849600	3,849,600
13 Number of Trades	N(12,0)	5896	5,896
14 Net Change	N(12,4)	0.24	0.24
15 Net Change Sign	X(1)	+	Positive Net Change
16 Prior Close	N(12,4)	86.49	86.49
17 Prior Close Date	D(8)	20101201	December 1, 2010
18 Year High	N(12,4)	100.43	100.43
19 Year High Date	D(8)	20101201	December 1, 2010
20 Year Low	N(12,4)	81.90	81.90
21 Year Low Date	D(8)	20101201	December 1, 2010
22 Indicated Annual Dividend	N(12,4)	0.64	0.64
23 IAD Currency	X(3)	USD	United States Dollar
24 Name	X(64)	INTERNATIONAL BUSINESS MACHS	INTERNATIONAL BUSINESS MACHS

Field	Description	Field Type	Sample Value	Interpreted Value
25	CUSIP Qualifier	X(1)		Not Applicable
26	CUSIP9	X(9)	459200101	459200101
27	Bid	N(12,4)	86.15	86.15
28	Ask	N(12,4)	86.88	86.88
29	Reserved	X		Reserved
30	Reserved	X		Reserved
31	Reserved	X		Reserved

## Pricing record – Mutual fund

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	04	Pricing Record – Fund
2	CUSIP	X(8)	31618410	31618410
3	Reserved	X		Reserved
4	Country	X(2)	US	United States
5	Exchange	X(2)	QF	Mutual Fund
6	Symbol	X(32)	FMAGX	FMAGX
7	Price Currency	X(3)	USD	United States Dollar
8	Net Asset Value (NAV)	N(12,4)	103.20	103.20
9	Offer	N(12,4)	103.20	103.20
10	Net Change	N(12,4)	0.55	0.55
11	Net Change Sign	X(1)	+	Positive Net Change
12	Prior Net Asset Value (NAV)	N(12,4)	102.65	102.65
13	Prior Net Asset Value (NAV) Date	D(8)	20101201	December 1, 2010
14	Year High	N(12,4)	103.93	103.93
15	Year High Date	D(8)	20101201	December 1, 2010
16	Year Low	N(12,4)	92.17	92.17
17	Year Low Date	D(8)	20101201	December 1, 2010
18	Indicated Annual Dividend	N(12,4)	1.24	1.24
19	IAD Currency	X(3)	USD	United States Dollar
20	Name	X(64)	FIDELITY MAGELLAN	FIDELITY MAGELLAN

<b>Field</b>	<b>Description</b>	<b>Field Type</b>	<b>Sample Value</b>	<b>Interpreted Value</b>
21	CUSIP Qualifier	X(1)		Not Applicable
22	CUSIP9	X(9)	316184100	316184100
23	Dividend	N(12,4)	0.25	0.25
24	Dividend Pay Date	D(8)	20101201	December 1, 2010
25	Dividend Record Date	D(8)	20101201	December 1, 2010
26	Short Term Capital Gain	N(12,4)	0.0000	0.0000
27	Long Term Capital Gain	N(12,4)	0.0000	0.0000
28	Other Capital Gain	N(12,4)	0.0000	0.0000
29	Special Distribution	N(12,4)	0.0000	0.0000
30	Stock Split/Div Ratio	N(12,4)	0.0000	No Stock Split or Stock Div
31	Fund Type Code	X(1)	1	Mutual Fund
32	Fund Category Code	X(1)	Z	Open End
33	Fund Footnote Codes	X(6)	N	No Front End load or contingent deferred sales load
34	Reserved	X		Reserved

## Pricing record – Option

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Format Code	X(2)	05	Pricing Record – Option
2	Reserved	X		Reserved
3	Country	X(2)	US	United States
4	Exchange	X(2)	OC	Options Composite
5	Symbol	X(32)	IBMJ1709100.00	IBMJ1709100.00
6	Price Currency	X(3)	USD	United States Dollar
7	Last	N(12,4)	11.80	11.80
8	Open	N(12,4)	11.50	11.50
9	High	N(12,4)	11.80	11.80
10	Low	N(12,4)	11.50	11.50
11	Volume	N(12,4)	20	20
12	Number of Trades	N(12,0)	2	2
13	Net Change	N(12,0)	0.10	0.10
14	Net Change Sign	X(1)	-	Negative Net Change
15	Bid	N(12,4)	11.60	11.60
16	Ask	N(12,4)	11.90	11.90
17	Prior Close	N(12,4)	11.90	11.90
18	Prior Close Date	D(8)	20101201	December 1, 2010
19	Year High	N(12,4)	11.90	11.90
20	Year High Date	D(8)	20101201	December 1, 2010
21	Year Low	N(12,4)	8.80	8.80
22	Year Low Date	D(8)	20101201	December 1, 2010
23	Strike Price	N(12,4)	75.00	75.00
24	Expiration Date	D(8)	20101201	December 1, 2010
25	Put/Call Indicator	X(1)	C	Call
26	Open Interest	N(12,0)	728	728
27	Underlying Symbol	X(32)	IBM	IBM
28	Underlying CUSIP9	X(9)	459200101	459200101
29	Option Style	X(1)	A	American

Field	Description	Field Type	Sample Value	Interpreted Value
30	Option Sub-Class	N(12,0)	0	Standard Option
31	OCC_SYMBOL	X(21)	IBM091017C00100000	IBM091017C00100000
32	Last Trade Date	D(8)	20101201	December 1, 2010
33	Reserved	X		Reserved

## Pricing record – Market index

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	06	Pricing Record – Market Index
2	CUSIP	X(8)	00000110	00000110
3	Reserved	X		Reserved
4	Country	X(2)	US	United States
5	Exchange	X(2)	DJ	Dow Jones Indexes
6	Symbol	X(32)	DJI	DJI
7	Price Currency	X(3)		Not Applicable
8	Last	N(12,6)	10791.13	10791.13
9	Open	N(12,6)	10795.72	10795.72
10	High	N(12,6)	10802.29	10802.29
11	Low	N(12,6)	10773.18	10773.18
12	Reserved	X		Reserved
13	Reserved	X		Reserved
14	Net Change	N(12,6)	4.88	4.88
15	Net Change Sign	X(1)	-	Negative Net Change
16	Prior Close	N(12,6)	10796.01	10796.01
17	Prior Close Date	D(8)	20101201	December 1, 2010
18	Year High	N(12,6)	10868.07	10868.07
19	Year High Date	D(8)	20101201	December 1, 2010
20	Year Low	N(12,6)	9708.40	9708.40
21	Year Low Date	D(8)	20101201	December 1, 2010
22	Reserved	X		Reserved
23	Reserved	X		Reserved

Field	Description	Field Type	Sample Value	Interpreted Value
24	Name	X(64)	DOW JONES INDUSTRIAL AVERAGE 30 INDUSTRIALS	DOW JONES INDUSTRIAL AVERAGE 30 INDUSTRIALS
25	CUSIP Qualifier	X(1)		Not Applicable
26	CUSIP9	X(9)	000001107	000001107
27	Reserved	X		Reserved

## Pricing record – Commodity future

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Format Code	X(2)	07	Pricing Record – Commodity Future
2	Reserved	X		Reserved
3	Country	X(2)	US	United States
4	Exchange	X(2)	NM	NYMEX
5	Symbol	X(32)	CL.V0	CL V0
6	Price Currency	X(3)	USD	United States Dollar
7	Last	N(12,6)	65.10	65.10
8	Open	N(12,6)	65.30	65.30
9	High	N(12,6)	66.35	66.35
10	Low	N(12,6)	65.10	65.10
11	Volume	N(12,6)	12	12
12	Number of Trades	N(12,6)	206	206
13	Net Change	N(12,6)	1.15	1.15
14	Net Change Sign	X(1)	-	Negative Net Change
15	Bid	N(12,6)	65.10	65.10
16	Ask	N(12,6)	66.35	66.35
17	Reserved	X		Reserved
18	Open Interest	N(12,6)	200954	200,954
19	Prior Close	N(12,6)	66.25	66.25
20	Prior Close Date	D(8)	20101201	December 1, 2010
21	Year High	N(12,6)	80.05	80.05
22	Year High Date	D(8)	20101201	December 1, 2010

<b>Field</b>	<b>Description</b>	<b>Field Type</b>	<b>Sample Value</b>	<b>Interpreted Value</b>
23	Year Low	N(12,6)	59.00	59.00
24	Year Low Date	D(8)	20101201	December 1, 2010
25	Name	X(64)	SWCRUD OCT 10	SWCRUD OCT 10
26	Contract Size	N(12,0)	1000	1000
27	Unit of Measure	X(2)	0	
28	Expiration Date	D(8)	20101201	December 1, 2010
29	Official Prior Day Volume	N(12,0)	120861	120,861
30	Prior Open	N(12,6)	67.35	67.35
31	Prior High	N(12,6)	67.45	67.45
32	Prior Low	N(12,6)	66.00	66.00
33	Reserved	X		Reserved

## Pricing record – Money market fund

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	08	Pricing Record – Money Market Fund
2	CUSIP	X(8)	62826N10	62826N10
3	Reserved	X		Reserved
4	Country	X(2)	US	United States
5	Exchange	X(2)	2E	Money Market Fund
6	Symbol	X(32)	VTRXX	VTRXX
7	Seven Day Yield	N(12,4)	1.96	1.96
8	Effective Annualized Seven Day Yield	N(12,4)	1.93	1.93
9	Average Maturity	N(12,0)	30	30
10	Net Change	N(12,4)	0.05	0.05
11	Net Change Sign	X(1)	+	Positive Net Change
12	Prior Seven Day Yield	N(12,4)	1.91	1.91
13	Prior Seven Day Yield Date	D(8)	20101201	December 1, 2010
14	Year High	N(12,4)	1.96	1.96
15	Year High Date	D(8)	20101201	December 1, 2010
16	Year Low	N(12,4)	0.54	0.54
17	Year Low Date	D(8)	20101201	December 1, 2010
18	Name	X(64)	MUTUAL FD TR JPM TSY +MM PR	MUTUAL FD TR JPM TSY +MM PR
19	CUSIP Qualifier	X(1)		Not Applicable
20	CUSIP9	X(9)	62826N101	62826N101
21	Assets (in Millions)	N(12,0)	105	105,000,000
22	Fund Type Code	X(1)	4	Supplemental Money Market Fund
23	Fund Category Code	X(1)	A	General Purpose
24	Fund Footnote Codes	X(6)	A	Actual return to shareholders may differ due to capital gains or losses
25	Reserved	X		Reserved

## Pricing record – Bond

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	09	Pricing Record – Bond
2	CUSIP	X(8)	001957AP	001957AP
3	Reserved	X		Reserved
4	Country	X(2)	US	United States
5	Exchange	X(2)	BN	NYSE Bonds
6	Symbol	X(32)	T.06	T.06
7	Reserved	X		Reserved
8	Last	N(12,6)	102.25000	102.25000
9	Open	N(12,6)	102.25000	102.25000
10	High	N(12,6)	102.25000	102.25000
11	Low	N(12,6)	102.25000	102.25000
12	Volume	N(12,6)	10000	10000
13	Number of Trades	N(12,6)	2	2
14	Net Change	N(12,6)	0.03125	0.03125
15	Net Change Sign	X(1)	-	Negative Net Change
16	Prior Close	N(12,6)	102.28125	102.28125
17	Prior Close Date	D(8)	20101201	December 1, 2010
18	Year High	N(12,6)	106.375	106.375
19	Year High Date	D(8)	20101201	December 1, 2010
20	Year Low	N(12,6)	101.000	101.000
21	Year Low Date	D(8)	20101201	December 1, 2010
22	Reserved	X		Reserved
23	Reserved	X		Reserved
24	Name	X(64)	AT&T CORP 7 1/2% NTS 06/01/10	AT&T CORP 7 1/2% NTS 06/01/10
25	CUSIP Qualifier	X(1)		Not Applicable
26	CUSIP9	X(9)	001957AP4	001957AP4
27	Reserved	X		Reserved

## Pricing record – Commodity option

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Format Code	X(2)	10	Pricing Record – Commodity Option
2	Reserved	X		Reserved
3	Country	X(2)	US	United States
4	Exchange	X(2)	1F	NYMEX Commodity Options
5	Symbol	X(32)	ONV0P4500	ONV0P4500
6	Price Currency	X(3)	USD	United States Dollar
7	Last	N(12,6)	0.050	0.050
8	Open	N(12,6)	0.010	0.010
9	High	N(12,6)	0.050	0.050
10	Low	N(12,6)	0.010	0.010
11	Volume	N(12,6)	0	0
12	Number of Trades	N(12,0)	4	4
13	Net Change	N(12,0)	0.031	0.031
14	Net Change Sign	X(1)	+	Positive Net Change
15	Bid	N(12,6)	0.050	0.050
16	Ask	N(12,6)	0.050	0.050
17	Prior Close	N(12,6)	0.019	0.019
18	Prior Close Date	D(8)	20101201	December 1, 2010
19	Year High	N(12,6)	0.145	0.145
20	Year High Date	D(8)	20101201	December 1, 2010
21	Year Low	N(12,6)	0.005	0.005
22	Year Low Date	D(8)	20101201	December 1, 2010
23	Strike Price	N(12,4)	0.045	0.045
24	Expiration Date	D(8)	20101201	December 1, 2010
25	Put/Call Indicator	X(1)	P	Put
26	Open Interest	N(12,0)	5246	5,246
27	Underlying Symbol	X(32)	NG.V0	NG.V0
28	Official Prior Day Volume	N(12,0)	237	237
29	Prior Open	N(12,6)	0.020	0.020
30	Prior High	N(12,6)	0.040	0.040

Field	Description	Field Type	Sample Value	Interpreted Value
31	Prior Low	N(12,6)	0.019	0.019
32	Option Style	X(1)	A	American
33	Reserved	X		Reserved

## Pricing record – ForEx rates

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	11	Pricing Record – ForEx
2	ISIN	X(12)	JP9050500009	JP9050500009
3	Local ID	X(7)	JPY/EUR	Yen / Euro Cross Rate
4	Exchange	X(2)	9A	ForEx Cross Rates
5	Symbol	X(32)	968902	968902
6	Name	X(64)	JPY/EUR	Yen / Euro Cross Rate
7	Currency	X(3)	EUR	Euro
8	Last	N(12,4)	0.69345	0.69345
9	Open	N(12,4)	0.69322	0.69322
10	High	N(12,4)	0.69472	0.69472
11	Low	N(12,4)	0.69307	0.69307
12	Number of Trades	N(12,0)	100	100
13	Net Change	N(12,4)	0.00075	0.00075
14	Net Change Sign	X(1)	+	Positive Net Change
15	Bid	N(12,4)	0.69325	0.69325
16	Ask	N(12,4)	0.69366	0.69366
17	Prior Close	N(12,4)	0.69270	0.69270
18	Prior Close Date	D(8)	20101201	December 1, 2010
19	Year High	N(12,4)	0.72954	0.72954
20	Year High Date	D(8)	20101201	December 1, 2010
21	Year Low	N(12,4)	0.68724	0.68724
22	Year Low Date	D(8)	20101201	December 1, 2010
23	Reserved	X		Reserved
24	Reserved	X		Reserved

## Pricing record – Equity (market session – pre / regular / post)

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	12	Pricing Record – Equity
2	CUSIP	X(8)	45920010	45920010
3	Reserved	X		Reserved
4	Country	X(2)	US	United States
5	Exchange	X(2)	SC	NYSE Composite
6	Symbol	X(32)	IBM	IBM
7	Price Currency	X(3)	USD	United States Dollar
8	Last	N(12,4)	86.73	86.73
9	Open	N(12,4)	86.60	86.60
10	High	N(12,4)	86.88	86.88
11	Low	N(12,4)	86.15	86.15
12	Cumulative Volume	N(12,0)	3849600	3,849,600
13	Number of Trades	N(12,0)	5896	5,896
14	Net Change	N(12,4)	0.24	0.24
15	Net Change Sign	X(1)	+	Positive Net Change
16	Prior Close	N(12,4)	86.49	86.49
17	Prior Close Date	D(8)	20101201	December 1, 2010
18	Year High	N(12,4)	100.43	100.43
19	Year High Date	D(8)	20101201	December 1, 2010
20	Year Low	N(12,4)	81.90	81.90
21	Year Low Date	D(8)	20101201	December 1, 2010
22	Indicated Annual Dividend	N(12,4)	0.64	0.64
23	IAD Currency	X(3)	USD	United States Dollar
24	Name	X(64)	INTERNATIONAL BUSINESS MACHS	INTERNATIONAL BUSINESS MACHS
25	CUSIP Qualifier	X(1)		Not Applicable
26	CUSIP9	X(9)	459200101	459200101
27	Bid	N(12,4)	86.15	86.15
28	Ask	N(12,4)	86.88	86.88
29	Session	X(7)	REGULAR	Regular Market Session

Field	Description	Field Type	Sample Value	Interpreted Value
30	Session Volume	N(12,0)	3849100	3,849,100
31	NASDAQ Market Tier	X(1)	0	Not Applicable
32	Reserved	X		Reserved

## Pricing record – Canadian mutual fund

Field	Description	Field Type	Sample Value	Interpreted Value
1	Record Type	X(2)	13	Pricing Record – Canadian Mutual Fund
2	Country	X(2)	CA	Canada
3	Exchange	X(2)	CF	CANNEX Mutual Fund
4	Symbol	X(32)	AFM202	AFM202
5	Price Currency	X(3)	CAD	Canadian Dollar
6	Net Asset Value (NAV)	N(12,4)	11.1273	11.1273
7	Net Change	N(12,4)	0.0489	0.0489
8	Net Change Sign	X(1)	-	Negative Net Change
9	Prior Net Asset Value (NAV)	N(12,4)	11.1762	11.1762
10	Prior Net Asset Value (NAV) Date	D(8)	20101201	December 1, 2010
11	Year High	N(12,4)	11.1762	11.1762
12	Year High Date	D(8)	20101201	December 1, 2010
13	Year Low	N(12,4)	11.1273	11.1273
14	Year Low Date	D(8)	20101201	December 1, 2010
15	Name	X(64)	IMAXX Canadian Fixed Pay Fund	IMAXX Canadian Fixed Pay Fund
16	Fund Name	X(64)	AEGON Fund Management	AEGON Fund Management
17	Rate of Return	N(12,4)	-5.7	-5.7%
18	RRSP Eligible	X(1)	Y	Yes
19	Load Type	X(2)	FE	Front End Load

# Revision history

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Version	Date	Description
2009-2	20091204	<ul style="list-style-type: none"> <li>▲ Added new Last Trade Date data item as field 32 in the options record.</li> </ul>
2009-1	20090928	<ul style="list-style-type: none"> <li>▲ Updated Exchange Codes → Availability Section               <ul style="list-style-type: none"> <li>▶ Added “1G” (ICE U.S. Electronic Options on Futures).</li> <li>▶ Added “NN” (Nordic Indexes).</li> <li>▶ Added “NR” (Baltic Indexes).</li> <li>▶ Added “C2” (OPRA Electronic Options).</li> <li>▶ Added “BY” (BATS Y)</li> <li>▶ Added “DA” (EDGA)</li> <li>▶ Added “DX” (EDGX)</li> <li>▶ Added “QH” (NASDAQ BATS).</li> <li>▶ Added “QJ” (NASDAQ EDGA).</li> <li>▶ Added “QK” (NASDAQ EDGX).</li> <li>▶ Added “QT” (NASDAQ Trade Reporting Facility).</li> <li>▶ Removed “1S” (ECBOT Promotional Options).</li> <li>▶ Removed “1T” (CBOT Open Outcry Promotional Options).</li> <li>▶ Removed “1U” (CBOT Open Outcry Equity Options).</li> <li>▶ Removed “1V” (CBOT Open Outcry Commodity Options).</li> <li>▶ Removed “2C” (FCO Indexes).</li> <li>▶ Removed “BP” (ECBOT Promotional).</li> <li>▶ Removed “BT” (CBOT Open Outcry Promotional).</li> <li>▶ Removed “BU” (CBOT Open Outcry Equities).</li> <li>▶ Removed “BV” (CBOT Open Outcry Commodities).</li> <li>▶ Removed “PF” (PBOT Commodity Futures).</li> <li>▶ Removed “QC” (NASDAQ - NSX Regional).</li> <li>▶ Removed “QL” (NASDAQ - TRF).</li> <li>▶ Removed “QS” (NASDAQ – National Stock Exchange).</li> </ul> </li> <li>▲ Added new OCC_SYMBOL data item as field 31 in the options record.</li> </ul>
2007-2	20070410	<ul style="list-style-type: none"> <li>▲ Added the following new Commodity Exchanges for CBOT               <ul style="list-style-type: none"> <li>▶ BC, BE, BF, BP, BT, BU, BV</li> </ul> </li> <li>▲ Added the following new Commodity Options Exchanges for CBOT               <ul style="list-style-type: none"> <li>▶ 1P, 1Q, 1R, 1S, 1T, 1U, 1V</li> </ul> </li> <li>▲ Removed the following Commodity Exchange for CBOT               <ul style="list-style-type: none"> <li>▶ ZB</li> </ul> </li> <li>▲ Removed the following Commodity Options Exchange for CBOT               <ul style="list-style-type: none"> <li>▶ 1G</li> </ul> </li> <li>▲ Added the following new Commodity Exchange for NYBOT               <ul style="list-style-type: none"> <li>▶ CD</li> </ul> </li> </ul>

Version	Date	Description
2007-1	20070116	<ul style="list-style-type: none"> <li>▲ Added items to Futures Options – Record Type 10 <ul style="list-style-type: none"> <li>▶ Option Style</li> </ul> </li> </ul>
2006-8	20061120	<ul style="list-style-type: none"> <li>▲ <i>The 2006-8 Release was for documentation updating</i></li> <li>▲ Added the following new Equity exchanges <ul style="list-style-type: none"> <li>▶ PS – Pink Sheet Quotes &amp; Trades</li> <li>▶ QS – NASDAQ Regional – NSX Trade Report Facility</li> </ul> </li> <li>▲ Added the following new Index exchange <ul style="list-style-type: none"> <li>▶ CX – CBOE Indexes</li> </ul> </li> <li>▲ Added the following new Fund exchange <ul style="list-style-type: none"> <li>▶ CF – CANNEX Mutual Fund</li> </ul> </li> <li>▲ Reviewed Commodity Futures &amp; Futures Options exchange list</li> <li>▲ Reviewed Equity exchange list</li> <li>▲ Added Canadian Mutual Fund – Record Type 13</li> </ul>
2006-7	20061025	<ul style="list-style-type: none"> <li>▲ Added item to Equity (Pre/Regular/Post) – Record Type 12 <ul style="list-style-type: none"> <li>▶ NASDAQ Market Tier</li> </ul> </li> </ul>
2006-6	20060911	<ul style="list-style-type: none"> <li>▲ Added items to Futures / Futures Options – Record Types 7 &amp; 10 <ul style="list-style-type: none"> <li>▶ Prior Open</li> <li>▶ Prior High</li> <li>▶ Prior Low</li> </ul> </li> </ul>
2006-5	20060801	<ul style="list-style-type: none"> <li>▲ Added Equity Session - Record Type 12</li> <li>▲ Added items to Mutual Funds - Record Type 4 <ul style="list-style-type: none"> <li>▶ Dividend</li> <li>▶ Dividend Pay Date</li> <li>▶ Dividend Record Date</li> <li>▶ Short Term Capital Gain</li> <li>▶ Long Term Capital Gain</li> <li>▶ Other Capital Gain</li> <li>▶ Special Distribution</li> <li>▶ Stock Split/Div Ratio</li> <li>▶ Fund Type Code</li> <li>▶ Fund Category Code</li> <li>▶ Fund Footnote Codes</li> </ul> </li> <li>▲ Added items to Money Market Funds – Record Type 8 <ul style="list-style-type: none"> <li>▶ Assets (in Millions)</li> <li>▶ Fund Type Code</li> <li>▶ Fund Category Code</li> <li>▶ Fund Footnote Codes</li> </ul> </li> <li>▲ Added item to Futures / Futures Options – Record Types 7 &amp; 10 <ul style="list-style-type: none"> <li>▶ Official Prior Day Volume</li> </ul> </li> </ul>
2006-4	20060601	<ul style="list-style-type: none"> <li>▲ Added ForEx Record Type 11</li> </ul>
2006-3	20060511	<ul style="list-style-type: none"> <li>▲ Mods to Commodity Future &amp; Option Record Types</li> </ul>
2006-2		<ul style="list-style-type: none"> <li>▲ Added Commodity Option Record Type</li> </ul>
2006-1	20060317	<ul style="list-style-type: none"> <li>▲ Added Max Size to each of the Database Records</li> </ul>

Version	Date	Description
2005-4	20051207	<ul style="list-style-type: none"> <li>▲ Record Definitions → Pricing Record – Equity <ul style="list-style-type: none"> <li>▶ Redefined Field#27 from “Reserved” to “Bid”.</li> <li>▶ Added Field#28 as “Ask”.</li> <li>▶ Added Field#29 as “Reserved”.</li> <li>▶ Added Field#30 as “Reserved”.</li> <li>▶ Added Field#31 as “Reserved”.</li> </ul> </li> <li>▲ File Delivery → Availability → Equities &amp; Bonds (16:12 &amp; 19:00) <ul style="list-style-type: none"> <li>▶ Added NYSE and AMEX Regional exchanges BO,CI,MW,PB,PC,TM.</li> <li>▶ Added NASDAQ Regional exchanges QA,QB,QC,QD,QM,QP</li> </ul> </li> </ul>
2005-3	20051014	<ul style="list-style-type: none"> <li>▲ File Delivery → Availability → Equities &amp; Bonds (16:12 &amp; 19:00) <ul style="list-style-type: none"> <li>▶ Renamed “Equities (16:10 &amp; 19:00)” to “Equities &amp; Bonds (16:12 &amp; 19:00)”.</li> <li>▶ Renamed exchange QZ as “NASDAQ Composite”.</li> <li>▶ Renamed exchange QQ as “NASDAQ Regional”.</li> </ul> </li> <li>▲ File Delivery → Availability → Market Indexes (16:32 &amp; 19:00) <ul style="list-style-type: none"> <li>▶ Added exchange XI as “ArcaEx/PCX Indexes”.</li> </ul> </li> <li>▲ File Delivery → Availability → Option (17:30) <ul style="list-style-type: none"> <li>▶ Added exchange MO as “Montreal Options”.</li> </ul> </li> <li>▲ File Format → Data Format <ul style="list-style-type: none"> <li>▶ Updated Record Type 05 (Pricing Record – Options) Total Fields from 28 to 31.</li> </ul> </li> <li>▲ Record Definitions → Pricing Record – Option <ul style="list-style-type: none"> <li>▶ Redefined Field#20 from “Reserved” to “Year High Date”.</li> <li>▶ Redefined Field#22 from “Reserved” to “Year Low Date”.</li> <li>▶ Redefined Field#28 from “Reserved” to “Underlying CUSIP9”.</li> <li>▶ Added “Option Style” as Field#29.</li> <li>▶ Added “Option Sub-Class” as Field#30.</li> <li>▶ Added “Reserved” as Field#31.</li> </ul> </li> </ul>
1.6	20050726	<ul style="list-style-type: none"> <li>▲ File Delivery → Availability → Equities &amp; Bonds (16:10 &amp; 19:00) <ul style="list-style-type: none"> <li>▶ Renamed “Equities (16:10 &amp; 19:00)” to “Equities &amp; Bonds (16:10 &amp; 19:00)”.</li> <li>▶ Added exchanges BA (AMEX Bonds) and BN (NYSE Bonds).</li> </ul> </li> <li>▲ File Format → Data Format <ul style="list-style-type: none"> <li>▶ Added Record Type 09 (Pricing Record – Bond).</li> </ul> </li> <li>▲ Record Definitions → Trailer Record <ul style="list-style-type: none"> <li>▶ Added “Record Count – Record 09” as Field #11.</li> </ul> </li> <li>▲ Record Definitions <ul style="list-style-type: none"> <li>▶ Added “Pricing Record – Bond”.</li> </ul> </li> </ul>

Version	Date	Description
1.5	20050321	<ul style="list-style-type: none"> <li>▲ File Delivery → Availability <ul style="list-style-type: none"> <li>▶ Renamed “Market Indexes (16:10)” to “Market Indexes (16:32 &amp; 19:00)”.</li> <li>▶ Added “Funds (18:19 &amp; 19:00)”.</li> </ul> </li> <li>▲ File Format → Data Format <ul style="list-style-type: none"> <li>▶ Defined Record Type 04 (Pricing Record – Mutual Fund).</li> <li>▶ Redefined Record Type 06 (Pricing Record – Market Index).</li> <li>▶ Defined Record Type 07 (Pricing Record – Commodity Future).</li> <li>▶ Added Record Type 08 (Pricing Record – Money Market Fund).</li> </ul> </li> <li>▲ Record Definitions → Trailer Record <ul style="list-style-type: none"> <li>▶ Redefined “Record Count – Record 08” as Field #10.</li> <li>▶ Added “Reserved” as Field #11.</li> </ul> </li> <li>▲ Record Definitions <ul style="list-style-type: none"> <li>▶ Renamed “Pricing Record – Equity/Index” to “Pricing Record – Equity”.</li> <li>▶ Added “Pricing Record – Mutual Fund”.</li> <li>▶ Added “Pricing Record – Market Index”.</li> <li>▶ Added “Pricing Record – Money Market Fund”.</li> </ul> </li> <li>▲ Moved Market Indexes from Record Type 03 to Record Type 06. <ul style="list-style-type: none"> <li>▶ In Record Type 06, Field#12 (Volume) Field#13 (Number of Trades), Field#22 (Indicated Annual Dividend), and Field#23 (IAD Currency) have been redefined to Reserved because these fields do not apply to Market Indexes.</li> <li>▶ Market Index coverage has been expanded to include Market Indexes that do not have CUSIP values assigned. CUSIP values are not applicable to all Market Indexes; therefore, clients will need to handle Record Type 06 records without CUSIPs.</li> </ul> </li> </ul>
1.4	20040921	<ul style="list-style-type: none"> <li>▲ Field Definitions <ul style="list-style-type: none"> <li>▶ Moved to separate Data Item document.</li> </ul> </li> <li>▲ File Delivery → Availability → Equities (16:10) <ul style="list-style-type: none"> <li>▶ Renamed “Equities (16:02 &amp; 19:00)” to “Equities (16:10 &amp; 19:00)”.</li> </ul> </li> <li>▲ Record Definitions → Pricing Record – Equity/Index <ul style="list-style-type: none"> <li>▶ Added “CUSIP9” as Field#26.</li> </ul> </li> </ul>
1.3	20040517	<ul style="list-style-type: none"> <li>▲ File Format → Data Format <ul style="list-style-type: none"> <li>▶ Added Record Type 05 (Pricing Record – Option).</li> </ul> </li> <li>▲ Record Definitions → Pricing Record – Option <ul style="list-style-type: none"> <li>▶ Added “Pricing Record – Option”.</li> </ul> </li> <li>▲ Record Definitions → Trailer Record <ul style="list-style-type: none"> <li>▶ Added “Record Count – Record 05” as Field #07.</li> </ul> </li> <li>▲ File Delivery → Availability → Option (17:30) <ul style="list-style-type: none"> <li>▶ Added “Option (17:30)”.</li> </ul> </li> </ul>
1.2	20040310	<ul style="list-style-type: none"> <li>▲ Record Definitions → Pricing Record – Equity/Index <ul style="list-style-type: none"> <li>▶ Added “CUSIP Qualifier” as Field#25.</li> </ul> </li> </ul>