



NYSE ADR MASTER FILE CLIENT SPECIFICATION

NYSE
NYSE American

Version
4.0.4

Date
August 9, 2021

DISCLAIMER:

INTERCONTINENTAL EXCHANGE, INC. AND ITS AFFILIATES WHICH INCLUDE THE NEW YORK STOCK EXCHANGE, ("ICE" AND "NYSE") MAKE NO WARRANTY WHATSOEVER AS TO THE PRODUCT DESCRIBED IN THESE MATERIALS EXPRESS OR IMPLIED, AND THE PRODUCT IS PROVIDED ON AN "AS IS" BASIS. ICE AND NYSE EXPRESSLY DISCLAIM ANY IMPLIED WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE. NEITHER ICE, NYSE NOR THEIR RESPECTIVE DIRECTORS, MANAGERS, OFFICERS, AFFILIATES, SUBSIDIARIES, SHAREHOLDERS, EMPLOYEES OR AGENTS MAKE ANY WARRANTY WITH RESPECT TO, AND NO SUCH PARTY SHALL HAVE ANY LIABILITY FOR (i) THE ACCURACY, TIMELINESS, COMPLETENESS, RELIABILITY, PERFORMANCE OR CONTINUED AVAILABILITY OF PRODUCT, OR (ii) DELAYS, OMISSIONS OR INTERRUPTIONS THEREIN. ICE AND NYSE DO NOT, AND SHALL HAVE NO DUTY OR OBLIGATION TO, VERIFY, MONITOR, CONTROL OR REVIEW ANY INFORMATION IN RELATION TO THE PRODUCT.

Intercontinental Exchange, Inc. All rights reserved. No part of this material may be copied, photocopied or duplicated in any form by any means or redistributed without the prior written consent of Intercontinental Exchange, Inc. All third party trademarks are owned by their respective owners. Intercontinental Exchange, Inc. and its affiliates do not recommend or make any representation as to possible benefits from any securities or investments, or third-party products or services. Investors should undertake their own due diligence regarding securities and investment practices. This material may contain forward-looking statements regarding Intercontinental Exchange, Inc. and its affiliates that are based on the current beliefs and expectations of management, are subject to significant risks and uncertainties, and which may differ from actual results.

PREFACE

DOCUMENT HISTORY

The following table provides a description of all changes to this document.

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	10 Sep 2018	Initial document: File Layout (File Version 2.0)
1.1	18 Oct 2019	Enhanced the content of the NYSE ADR Master to include NYSE Chicago with new 3.0 files.
4.0	11 March 2020	Enhanced the content of the NYSE ADR Master to include the Long-Term Stock Exchange (LTSE) with new 4.0 file. Target activation - April 24, 2020. Note: In addition to the new LTSE Closing Price column, MEMX (Member's Exchange) + MIAX (Miami International Securities Exchange) Closing Price columns will be added as a placeholder.
4.0.1	30 July 2020	Made the following changes in Section 3.1: <ul style="list-style-type: none"> • Updated Specification document to include 3 additional Transaction Partitions for field 60 (effective August 3, 2020). • Corrected Matching Engine and Transaction Partition values for fields 58 59, 60, 61 and 62. • Updated description for field 8.
4.0.2	01 September 2020	NYSE ADR Master updated to support seven new and one renamed Regulatory Halt Condition Codes for field 121. Change to take effect on November 23, 2020.
4.0.3	04 November 2020	Equity Security Master updated to support three new values for existing field 106. Change to take effect on December 7, 2020.
4.0.4	09 August 2021	Equity Security Master updated to support one new value for NYSE Primary Listed symbols for existing field 106. Change to take effect on September 20, 2021.

CONTACT INFORMATION

NYSE Service Desk

- Telephone: +1 212 383 3640 (International)
- Telephone: +1 866 873 7422 (Toll free, US only)
- Email: service.desk@theice.com

CONTENTS

1.	INTRODUCTION	4
1.1	Daily Files.....	4
2.	MANAGED FILE TRANSFER (MFT) DIRECTORY STRUCTURE, FILE NAMES/FORMAT AND DELIVERY SCHEDULE	5
2.1	MFT Server Name.....	5
2.2	MFT Directory Name.....	5
2.3	NYSE ADR Master.....	5
3.	NYSE ADR MASTER FILE	6
3.1	NYSE ADR 4.0 Master File	6

1. Introduction

The NYSE ADR Master is a data product containing a daily report providing information on ADRs and Foreign Private Issuer securities listed on the NYSE platforms. The NYSE ADR Master includes the same fields as the Equity Security Master Premium file only for a subset of securities.

The NYSE ADR Master is a Start of Day product comprised of a file delivered in the evening for the next trading day session providing the investing community a cross assets golden copy of the securities available for trading on the NYSE platforms.

The NYSE ADR Master specifically addresses the needs for customers looking to minimize their operational and compliance risks such as Global, Depositary and Retail Banks, Trading, Brokerage and Wealth Management firms as well as Hedge Funds with a focus on Foreign securities trading on the U.S. markets.

The NYSE ADR Master product also provides Data Vendors, Index, Trading Infrastructure and Financial Media providers with a unique depth of data points, which is easily integratable within their systems to support their product and service offerings. The data points are also ready for distribution to the providers' end-users.

The Exchanges listed in the product are as follows:

- NYSE
- NYSE American

1.1 DAILY FILES

The NYSE ADR Master includes the following daily file:

- **NYSE ADR Master** (1 file): Report providing foreign-listed securities traded on the NYSE and NYSE American exchanges.

2. Managed File Transfer (MFT) Directory Structure, File Names/Format and Delivery Schedule

To access the data via our [Managed File Transfer \(MFT\) system](#), please kindly fill out the [MFT form](#). The purpose of the MFT form is to help us establish a connection for you to our MFT system which provides access to the data.

Guidance for Completing the MFT Form:

- Under Intercontinental Exchange Entity: select **NYSE**
- Under Service Type: select **NYSE Historical/Reference Market Data**
- In the MFT User ID field: provide the **MFT User ID** listed below
- In the File Description field: provide **NYSE ADR Master**

When you complete the MFT form, our technical support team will connect with you to make sure you are able to access the MFT system.

Note: In each of the directories and file names described in this section, “YYYY” refers to the generation year of the files, “MM” refers to the generation month of the files, and “DD” refers to the generation day of the files. Historical files will be available on an on-going basis from October 31, 2018 and onward.

2.1 MFT SERVER NAME

The name of the MFT server is:

<https://mftus.nyx.com/>

2.2 MFT DIRECTORY NAME

The NYSE ADR Master files are available under one unique directory:

/NYSEGROUP_US_REF_ADR

The most recent files and historical files are available on:

/NYSEGROUP_US_REF_ADR

/NYSEGROUP_US_REF_ADR_YYYY/NYSEGROUP_US_REF_ADR_YYYYMM

where YYYYMM represent the most recent daily file generation year and month or the desired file date for historical files.

2.3 NYSE ADR MASTER

The most-recent daily and historical files are available under the file names:

NYSEGROUP_US_REF_ADR_4.0 YYYYMMDD.ext

The most-recent daily and historical delta files are available under the file names:

NYSEGROUP_US_REF_ADR_4.0 YYYYMMDD_delta.ext

where YYYYMMDD represent the most recent daily file generation date or the desired generation date for historical files.

- 1- Extension Format availability: **txt; xls and xml**
- 2- File Delivery Frequency: **Daily (for every trading day session)**
- 3- File Delivery Schedule: **10:30pm U.S. EST**
- 4- Delta File available (only changes from the prior generation date): **Yes, no closing prices included**
- 5- E-mail Delivery available: **Not available**
- 6- Data viewer: **Not available**

3. NYSE ADR Master File

3.1 NYSE ADR 4.0 MASTER FILE

NUM	Data Content Type	Field Name	Description
	Field Only Included in the Daily Delta Files	Change Type	<p><u>This field is only included in the daily delta files.</u></p> <p>The field denotes the change type of any changes in records from the previous day file such as new listings, IPOs, delisting, suspensions and/or modifications to existing records</p> <p>The full daily Equity Security Master layout will not include this field and will start at the 'Stock Number'.</p> <ul style="list-style-type: none"> ▪ A = Security record added to the Security Master compared to the previous day file. ▪ M = Security record modified compared to the previous Security Master day file. ▪ D = Security record deleted from the Security Master compared to the previous day file.
	Field Only Included in the Daily Delta Files	modified fields	<p><u>This field is only included in the daily delta files.</u></p> <p>Applies only to records with a Change Type = 'M'.</p> <p>This field identifies what field(s), (excluding fields that change on a daily basis, for example price, volume, quote fields), have been modified when the Change Type equals "M".</p> <p>For multiple modified fields for a single record, all field names are concatenated into this field and comma separated ',' with no spaces in between commas.</p> <p>Spaces in the field names are replaced by an underscore symbol '_' for processing efficiencies.</p> <p>Example: Shares_Outstanding,SSR_State</p>
1	Security Symbology	Stock Number	<p>NYSE Group proprietary stock symbol index number as it conforms to the NYSE Pillar symbology. The stock symbol index is common for all NYSE Group listing and trading markets. Each security is assigned a unique identifier at the time of listing.</p> <p>This stock symbol number will never be re-used for any other security even after delisting.</p> <p>Securities undergoing certain corporate action types may be assigned a new stock index number.</p> <p>Example: 60006</p> <ul style="list-style-type: none"> ▪ Range: 00000-60000
2	Security Symbology	Stock Symbol	<p>Security Ticker Symbol. NYSE Group proprietary symbology.</p> <p>Combines symbol root and suffix which are space separated.</p>
3	Security Symbology	SIP Symbol	<p>CTS/CQS National Market System suffix symbology special character suffix.</p>

NYSE ADR MASTER FILE SPECIFICATIONS

4	Security Symbology	CUSIP	S&P's CUSIP security identifier for the given security. Some securities, including, but not limited to, expiring rights may not be assigned a CUSIP by S&P.
5	Security Symbology	ISIN	The ISIN Organization security identifier for the given security where available.
6	Security Description	Issuer Name	Legal name of issuing entity. Commonly referred to as company name.
7	Security Description	Security Name	Legal name of the security. Commonly referred to as security name.
8	Security Description	Issuer Type	Legal issuing entity type. Commonly referred to as Issuer Type.
9	Security Description	Security Type	<p>Determines the type of the security. Security Type codes and description:</p> <ul style="list-style-type: none"> ▪ A = Common Stock ▪ B = Preferred Stock ▪ C = Warrant ▪ D = Right ▪ E = Corporate Bond ▪ ETF = Exchange Traded Fund (all Nasdaq and CBOE <u>listed</u> ETPs will have ETF as a default code) ▪ ETN = Exchange Traded Note ▪ ETV = Exchange Traded Vehicle ▪ F = Treasury Bond ▪ G = Structured Product ▪ H = ADR Common ▪ I = ADR Preferred ▪ J = ADR Warrants ▪ K = ADR Rights ▪ L = ADR Corporate Bond ▪ M = NY Registered Share ▪ N = Global Registered Share ▪ P = Fund ▪ Q = Basket ▪ R = Unit ▪ S = Liquidating Trust ▪ U = Unknown
10	Security Listing & Trading Specification	Test Symbol Flag	<p>Indicates if the security is a test symbol and not an actual tradable security. These test symbols are the same as the symbols used for our proprietary data realtime feeds:</p> <ul style="list-style-type: none"> ▪ If 'Y' = Test symbol if 'N'= Not a test symbol.
11	Security Listing & Trading Specification	FPI Flag	<p>Denotes if the issuer of the security is a Foreign Private Issuer (FPI).</p> <ul style="list-style-type: none"> ▪ If 'Y' = Issuer is a FPI; if 'N'= Not a FPI.
12	Security Listing & Trading Specification	Primary Market	<p>Listing exchange of the security. Primary Listing Market codes and description:</p> <ul style="list-style-type: none"> ▪ N = New York Stock Exchange ▪ A = NYSE Amex ▪ P = NYSE Arca ▪ Q = NASDAQ ▪ B = NASDAQ BX

NYSE ADR MASTER FILE SPECIFICATIONS

			<ul style="list-style-type: none"> ▪ C = National Stock Exchange ▪ D = FINRA ▪ I = International Securities Exchange ▪ J = CBOE - BATS Edge A ▪ K = CBOE - BATS Edge X ▪ L = Long-Term Stock Exchange ▪ M = NYSE Chicago ▪ W = Chicago Board Of Options ▪ V = IEX ▪ X = NASDAQ PSX ▪ Y = CBOE - BATS Y-Exchange ▪ Z = CBOE - BATS Exchange ▪ U = Unknown
13	Security Listing & Trading Specification	NYSE Traded	<p>Indicates if the security trades on the NYSE Pillar platform. If the security is tradable on NYSE, then the field value shall be 'Y'= 'Yes'.</p> <p>If the security is <u>not tradable</u> on that Exchange, then the field value shall be 'N'=No'.</p>
14	Security Listing & Trading Specification	NYSE American Traded	<p>Indicates if the security trades on the NYSE Pillar platform. If the security is tradable on NYSE, then the field value shall be 'Y'= 'Yes'.</p> <p>If the security is <u>not tradable</u> on that Exchange, then the field value shall be 'N'=No'.</p>
15	Security Listing & Trading Specification	NYSE Arca Traded	<p>Indicates if the security trades on the NYSE Pillar platform. If the security is tradable on NYSE, then the field value shall be 'Y'= 'Yes'.</p> <p>If the security is <u>not tradable</u> on that Exchange, then the field value shall be 'N'=No'.</p>
16	Security Listing & Trading Specification	NYSE National Traded	<p>Indicates if the security trades on the NYSE Pillar platform. If the security is tradable on NYSE, then the field value shall be 'Y'= 'Yes'.</p> <p>If the security is <u>not tradable</u> on that Exchange, then the field value shall be 'N'=No'.</p>
17	Security Listing & Trading Specification	NYSE Chicago Traded	<p>Indicates if the security trades on the NYSE Pillar platform. If the security is tradable on NYSE, then the field value shall be 'Y'= 'Yes'.</p> <p>If the security is <u>not tradable</u> on that Exchange, then the field value shall be 'N'=No'.</p>
18	Security Listing & Trading Specification	Post	NYSE floor trading location. Applies to NYSE-listed securities only. Default as blank for the remaining securities.
19	Security Listing & Trading Specification	Panel	NYSE floor location within the post the security trades at. Applies to NYSE-listed securities only. Default as blank for the remaining securities.
20	Security Listing & Trading Specification	DMM firm name	Designated Market Maker (DMM) firm name for NYSE-listed securities and Electronic Designated Market Maker (eDMM) firm name for NYSE American-listed securities. Applies to NYSE and NYSE American-listed securities only. Default as blank for the remaining securities.

NYSE ADR MASTER FILE SPECIFICATIONS

21	Security Listing & Trading Specification	DMM clearing symbol	DMM Firm clearing symbol for NYSE-listed securities. eDMM Firm clearing symbol for NYSE American-listed securities. Default as blank for the remaining securities. ▪ Range = 1-4
22	Security Listing & Trading Specification	DMM clearing number	The stock's DMM Firm clearing symbol for NYSE-listed securities. eDMM Firm clearing number for NYSE American-listed securities. Default as blank for the remaining securities.
23	Security Listing & Trading Specification	ADR Ratio	Represents the number of underlying foreign shares an ADR can be converted to. Example: 1 ADS : 2 Ordinary Shares
24	Security Listing & Trading Specification	Depository Bank	This field represents the designated depository bank issuing the depository receipt.
25	Security Listing & Trading Specification	Fund Manager	ETP fund manager name. Applies to NYSE Arca listed securities only. Default as blank for the remaining securities.
26	Security Listing & Trading Specification	Lead Market Maker	ETP Lead Market Maker Name. Applies to NYSE Arca listed securities only. Default as blank for the remaining securities.
27	Security Listing & Trading Specification	NYSE Orders Accepted	Represents the time at which the specified market starts accepting orders.
28	Security Listing & Trading Specification	NYSE American Orders Accepted	Represents the time at which the specified market starts accepting orders.
29	Security Listing & Trading Specification	NYSE Arca Orders Accepted	Represents the time at which the specified market starts accepting orders.
30	Security Listing & Trading Specification	NYSE National Orders Accepted	Represents the time at which the specified market starts accepting orders.
31	Security Listing & Trading Specification	NYSE Chicago Orders Accepted	Represents the time at which the specified market starts accepting orders.
33	Security Listing & Trading Specification	NYSE Early Open	Represents the time at which the specified market starts trading in the Early Trading Session.
33	Security Listing & Trading Specification	NYSE American Early Open	Represents the time at which the specified market starts trading in the Early Trading Session.

NYSE ADR MASTER FILE SPECIFICATIONS

34	Security Listing & Trading Specification	NYSE Arca Early Open	Represents the time at which the specified market starts trading in the Early Trading Session.
35	Security Listing & Trading Specification	NYSE National Early Open	Represents the time at which the specified market starts trading in the Early Trading Session.
36	Security Listing & Trading Specification	NYSE Chicago Early Open	Represents the time at which the specified market starts trading in the Early Trading Session.
37	Security Listing & Trading Specification	NYSE Core Open	Represents the time at which the specified market starts trading in the Core Trading Session.
38	Security Listing & Trading Specification	NYSE American Core Open	Represents the time at which the specified market starts trading in the Core Trading Session.
39	Security Listing & Trading Specification	NYSE Arca Core Open	Represents the time at which the specified market starts trading in the Core Trading Session.
40	Security Listing & Trading Specification	NYSE National Core Open	Represents the time at which the specified market starts trading in the Core Trading Session.
41	Security Listing & Trading Specification	NYSE Chicago Core Open	Represents the time at which the specified market starts trading in the Core Trading Session.
42	Security Listing & Trading Specification	NYSE Core Close	Represents the time at which the specified market ends trading in the Core Trading Session.
43	Security Listing & Trading Specification	NYSE American Core Close	Represents the time at which the specified market ends trading in the Core Trading Session.
44	Security Listing & Trading Specification	NYSE Arca Core Close	Represents the time at which the specified market ends trading in the Core Trading Session.
45	Security Listing & Trading Specification	NYSE National Core Close	Represents the time at which the specified market ends trading in the Core Trading Session.
46	Security Listing & Trading Specification	NYSE Chicago Core Close	Represents the time at which the specified market ends trading in the Core Trading Session.

NYSE ADR MASTER FILE SPECIFICATIONS

47	Security Listing & Trading Specification	NYSE Late Close	Represents the time at which the specified market ends trading in the After Hours Trading Session.
48	Security Listing & Trading Specification	NYSE American Late Close	Represents the time at which the specified market ends trading in the After Hours Trading Session.
49	Security Listing & Trading Specification	NYSE Arca Late Close	Represents the time at which the specified market ends trading in the After Hours Trading Session.
50	Security Listing & Trading Specification	NYSE National Late Close	Represents the time at which the specified market ends trading in the After Hours Trading Session.
51	Security Listing & Trading Specification	NYSE Chicago Late Close	Represents the time at which the specified market ends trading in the After Hours Trading Session.
52	Security Listing & Trading Specification	Price Scale Code	The trading fraction of the security (also known as the Price Scale Code). Values: 3; 4; 6
53	Security Listing & Trading Specification	Trading MPV	Represents the minimum price variation is for trading. Values: 0.01000000; 0.05000000
54	Security Listing & Trading Specification	Quoting MPV	Indicated the minimum price variation is for quoting. Values: 0.00010000; 0.01000000; 0.05000000
55	Security Listing & Trading Specification	Max Order Quantity	Maximum Order Quantity allowed for trading on an order and security basis.. <ul style="list-style-type: none"> ▪ Default is 25000000. ▪ Range: 00000000-99999999
56	Security Listing & Trading Specification	Unit of trade	Unit share quantity the security trades in. <ul style="list-style-type: none"> ▪ Range: 100,50,10,1
57	Security Listing & Trading Specification	Round Lot Parameter	The number of shares the security quotes at. <ul style="list-style-type: none"> ▪ Range: 100,50,10,1
58	Security Listing & Trading Specification	NYSE Trade Unit	The Trade Unit is the NYSE Pillar transaction portion and server number on NYSE Pillar Matching Engines. Range for non-NYSE-listed securities: TXNx-y Where x denotes the transaction portion number:

NYSE ADR MASTER FILE SPECIFICATIONS

			<p>1-14 Where y range denotes the Matching Engine number : 1-8</p> <p>Tape A securities are located on TXN1-TXN9 Tape B and Tape C securities are located on TXN10 - TXN14</p>
59	Security Listing & Trading Specification	NYSE American Trade Unit	<p>The Trade Unit is the NYSE American Pillar transaction portion and server number on NYSE Pillar Matching Engines. Range: TXNx-y Where x denotes the transaction portion number: 1-6 Where y range denotes the Matching Engine number : 1-8</p> <p>Tape A, Tape B and Tape C securities are located on TXN1-TXN6</p>
60	Security Listing & Trading Specification	NYSE Arca Trade Unit	<p>The Trade Unit is the NYSE Arca Pillar transaction portion and server number on NYSE Pillar Matching Engines. Range: TXNx-y Where x denotes the transaction portion number: 1-11 Where y range denotes the Matching Engine number : 1-8</p> <p>Tape A, Tape B and Tape C securities are located on TXN1-TXN11</p>
61	Security Listing & Trading Specification	NYSE National Trade Unit	<p>The Trade Unit is the NYSE National Pillar transaction portion and server number on NYSE Pillar Matching Engines. Range : TXNx-y Where x denotes the transaction portion number: 1-6 Where y range denotes the Matching Engine number : 1-8</p> <p>Tape A, Tape B and Tape C securities are located on TXN1-TXN6</p>
62	Security Listing & Trading Specification	NYSE Chicago Trade Unit	<p>The Trade Unit is the NYSE Pillar transaction portion and server number on NYSE Pillar Matching Engines. Range : TXNx-y Where x denotes the transaction portion number: 1-6 Where y range denotes the Matching Engine number : 1-8</p> <p>Tape A, Tape B and Tape C securities are located on TXN1-TXN6.</p>
63	Security Listing & Trading Specification	Shares outstanding	Total number of shares outstanding for the current day.
64	Security Listing & Trading Specification	Public Float	Also known as 'Free Float', this field represents the total number of shares available for investors to trade excluding shares held by the company, controlling-interests and officers.
65	Security Listing & Trading Specification	ADR Outstanding	<p>This fields designates the total number of ADRs made available for investors to trade in the U.S.</p> <p>The number of ADRs outstanding is usually updated on a quarterly basis and can be updated</p>

NYSE ADR MASTER FILE SPECIFICATIONS

			on a more regular basis depending on data availability.
66	Security Listing & Trading Specification	Dividend Frequency	Payment frequency for the given security. Applies to NYSE Group listed securities only. Default as blank for the remaining securities.
67	Performance Metrics	Dividend Yield	This field is a place holder to be used and populated at a later release.
68	Performance Metrics	Capital Gains Yield	This field is a place holder to be used and populated at a later release.
69	Performance Metrics	TTM Total Return	This field is a place holder to be used and populated at a later release.
70	Performance Metrics	Dividend Payout Ratio	This field is a place holder to be used and populated at a later release.
71	Security Listing & Trading Specification	Listing Date	Initial listing date of the security on NYSE Group. For Non-NYSE Group listed security the first trade date may be used rather than the original listing date.
72	Security Listing & Trading Specification	Maturity Date	ETP/Product maturity date.
73	Security Listing & Trading Specification	NYSE Arca NAV Symbol	ETP NAV symbol. Applies only to NYSE Arca listed securities.
74	Security Listing & Trading Specification	NYSE Arca Shares Outstanding Symbol	ETP shares outstanding symbol. Applies only to NYSE Arca listed securities.
75	Security Listing & Trading Specification	NYSE Arca Estimated Cash Symbol	ETP estimated cash symbol. Applies only to NYSE Arca listed securities.
76	Security Listing & Trading Specification	NYSE Arca Total Cash Symbol	ETP total cash symbol. Applies only to NYSE Arca listed securities.
77	Security Listing & Trading Specification	NYSE Arca IOPV Symbol	ETP IOPV symbol. Applies only to NYSE Arca listed securities.

NYSE ADR MASTER FILE SPECIFICATIONS

78	Security Listing & Trading Specification	NYSE Arca Creation Basket Symbol	ETP creation basket symbol. Applies only to NYSE Arca listed securities.
79	Security Listing & Trading Specification	NYSE Arca Creation Basket IOPV Symbol	ETP creation basket IOPV symbol. Applies only to NYSE Arca listed securities.
80	Security Listing & Trading Specification	NYSE Arca Creation Basket Estimated Cash Symbol	ETP creation basket estimated cash symbol. Applies only to NYSE Arca listed securities.
81	Security Listing & Trading Specification	NYSE Arca Creation Basket Total Cash Symbol	ETP creation basket total cash symbol. Applies only to NYSE Arca listed securities.
82	Security Listing & Trading Specification	NYSE Arca Redemption Basket Symbol	ETP redemption basket symbol. Applies only to NYSE Arca listed securities.
83	Security Listing & Trading Specification	NYSE Arca Redemption Basket IOPV Symbol	ETP redemption basket IOPV symbol. Applies only to NYSE Arca listed securities.
84	Security Listing & Trading Specification	NYSE Arca Redemption Basket Estimated Cash Symbol	ETP redemption basket estimated cash symbol. Applies only to NYSE Arca listed securities.
85	Security Listing & Trading Specification	NYSE Arca Redemption Basket Total Cash Symbol	ETP redemption basket total cash symbol. Applies only to NYSE Arca listed securities.
86	Security Listing & Trading Specification	NYSE Arca Repurchase Value Symbol	ETP repurchase value symbol. Applies only to NYSE Arca listed securities.
87	Security Listing & Trading Specification	Underlying Index Leverage	ETP index leverage multiplier. Applies only to NYSE Arca listed securities.
88	Security Listing & Trading Specification	Description of Fund and Index Benchmark	ETP fund, Index and benchmark description. Applies only to NYSE Arca listed securities.
89	Security Index Inclusion	Dow Jones Indicator	Indicates if a security is a constituent of the Dow Jones Industrial Average index.
90	Security Index Inclusion	S P Group	Indicates whether or not the security is a constituent of the S&P index group, and identifies which group. <ul style="list-style-type: none"> ▪ 0 = Non S&P Group ▪ 1 = 100 ▪ 4 = 400 ▪ 5 = 500 ▪ 6 = 600

NYSE ADR MASTER FILE SPECIFICATIONS

91	Security Index Inclusion	Russell 1000	Indicates if a security is a constituent of the Russell 1000 index: N = not part of the Russell 1000 index; Y = part of Russell 1000 index.
92	Security Index Inclusion	NYA Indicator	Indicates if the security is a constituent of the NYSE Composite index (NYA): N = not part of NYSE composite index; Y = part of NYSE composite index.
93	Security Classification	NYSE Industry Code	NYSE Proprietary Industry Code. Applies only to NYSE Group Listed securities (NYSE, NYSE American and NYSE Arca). Default as blank for the remaining securities.
94	Security Classification	ISO Country Code	ISO standard country code. Default as blank if no value available.
95	Security Classification	Regional Code	ISO standard Regional code. Default as blank if no value available.
96	Security Classification	ETP Segmentation 1	NYSE Proprietary ETP Segmentation category 1. Applies to NYSE Arca <u>listed</u> securities only. Indicates if the primary asset class of the product: <ul style="list-style-type: none"> Commodities & Futures Currency Equity Fixed Income Hybrid Options
97	Security Classification	ETP Segmentation 5	NYSE Proprietary ETP Segmentation category 5. Applies to NYSE Arca <u>listed</u> securities only. Indicates if the underlying benchmark is: <ul style="list-style-type: none"> Active Inverse Leveraged
98	Security Classification	Industry Code	FTSE's ICB Industry Code. This field is maintained on a best endeavor basis by FTSE. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value available.
99	Security Classification	Super Sector Code	FTSE's ICB Super Sector Code. This field is maintained on a best endeavor basis by FTSE. This field is maintained on a best endeavor basis by FTSE. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value available.
100	Security Classification	Sector Code	FTSE's ICB Sector Code. This field is maintained on a best endeavor basis by FTSE. This field is maintained on a best endeavor basis by FTSE. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value is available.
101	Security Classification	Sub Sector Code	FTSE's ICB Sub Sector Code. This field is maintained on a best endeavor basis by FTSE. This field is maintained on a best endeavor basis by FTSE. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value is available.
102	Security Classification	Industry Name	FTSE's ICB Industry Name. This field is maintained on a best endeavor basis by FTSE. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value is available.

NYSE ADR MASTER FILE SPECIFICATIONS

103	Security Classification	Super Sector Name	FTSE's ICB Super Sector Name. This field is maintained on a best endeavor basis by FTSE. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value is available.
104	Security Classification	Sector Name	FTSE's ICB Sector Name. This field is maintained on a best endeavor basis by FTSE.. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value is available.
105	Security Classification	Sub Sector Name	FTSE's ICB Sub Sector Name. This field is maintained on a best endeavor basis by FTSE. Newly listed securities such as IPO, spinoffs or mergers may not have values on the listing day. Default as blank if no value is available.
106	Security Status	IPO Flag	Indicates if the security is an Initial Public Offering, Direct Listing or Issuer Direct Offering: <ul style="list-style-type: none"> • I = Initial Public Offering • D = Direct Listing • P = Issuer Direct Offering • E = New ETF/ETN/ETV Listing • N = None of the above
107	Security Status	Ex Corporate Actions Flag	Flag to denote securities with the right to receive the forthcoming corporate actions recently declared for the security. Default as blank if security is no corporate actions.
108	Security Status	Split Flag	Denotes whether or not a stock underwent a forward or reverse split. Default as blank if security is no split.
109	Security Status	Add or Chg Symbol Indicator	This flag indicates a new add or a symbol change. 'Y' indicates a new add or a symbol change, default to blank if the security is not a new added symbol or symbol change.
110	Security Status	Symbol Reuse Flag	This field is a place holder to be used and populated at a later release. Indicates if the security is using a symbol previously assigned to a different security which is no longer listed and active.
111	Security Status	Old Stock Symbol	If a symbol has changed this field indicates the previous symbol. Appears only the day new symbol becomes effective on a symbol change. Only applies to NYSE Group listed securities.
112	Security Status	Old SIP Symbol	If a suffix has changed, this field indicates the previous suffix. Appears only on the effective day of the new suffix. Only applies to NYSE Group listed securities.
113	Security Status	Old Cusip Number	If a CUSIP has changed this field indicates the previous CUSIP. Appears only on the effective day of the new CUSIP. Only applies to NYSE Group listed securities.
114	Security Status	Optionable	Indicates if a security has an options on it listed on Amex Options or Arca Options.

115	Security Status	Financial Status	<p>Indicates the financial exception states of a security. Default as blank for the remaining securities.</p> <p>Values:</p> <p>"0" Financial Status Not Applicable</p> <p>"1" Bankrupt</p> <p>"2" Below Continuing Listing Standards</p> <p>"3" Bankrupt & Below Continuing Listing Standards</p> <p>"4" Late Filing</p> <p>"5" Bankrupt & Late Filing</p> <p>"6" Below Continuing Listing Standards & Late Filing</p> <p>"7" Bankrupt, Below Continuing Listing Standards & Late Filing</p> <p>"8" Creations Suspended (for Exchange Traded Products)</p> <p>"9" Redemptions Suspended (for Exchange Traded Products)</p> <p>"A" Liquidation for Exchange Traded Products</p>
116	Security Status	SSR Eligibility Flag	<p>Short Sell Restriction (SSR) Eligibility Flag:</p> <ul style="list-style-type: none"> ▪ N = Not eligible for SSR processing ▪ Y = Eligible for SSR processing
117	Security Status	SSR State	<p>Short Sell Restriction (SSR) states for the next trading day. SSR Codes and description:</p> <ul style="list-style-type: none"> ▪ 0 = No Restriction (default) ▪ 1 = Day 1 (Activation, will never be present in the file as the activation will have already occurred in the prior trading session) ▪ C = Day 2 (Continuation) ▪ D = Day 3 (Deactivation)
118	Security Status	LULD Eligibility	<p>LULD Eligibility for system processing. Default as blank for the remaining securities.</p> <ul style="list-style-type: none"> ▪ Y or N
119	Security Status	LULD Tier	<p>NYSE LULD Tier. Default as blank for the remaining securities.</p> <p>Range:</p> <ul style="list-style-type: none"> ▪ 0 = None ▪ 1 = Tier 1 ▪ 2 = Tier 2
120	Security Status	Halt delay condition	<p>Trading status of a security.</p> <ul style="list-style-type: none"> ▪ Blank = Stock is not halted or is resumed ▪ C = Opening Delay Continued ▪ H = Trading Hlt ▪ M = No Resume ▪ N = No Open ▪ O = Opening Delay ▪ X = Trading Halt Continued
121	Security Status	Halt delay reason	<p>Reason for the trading status of a security.</p> <ul style="list-style-type: none"> ▪ sp = Trading Normally (no reason) ▪ A = Additional Information Requested ▪ C = Regulatory Concern

NYSE ADR MASTER FILE SPECIFICATIONS

			<ul style="list-style-type: none"> ▪ D = News Released ▪ E = Merger Effective ▪ F = ETF Component Prices Not Available ▪ I = Order Imbalance ▪ N = Corporate Action ▪ O = New Security Offering ▪ P = News Pending ▪ V = Intraday Indicative Value Not Available ▪ X = Equipment Changeover ▪ 1 = Level 1 Market Wide Circuit Breaker ▪ 2 = Level 2 Market Wide Circuit Breaker ▪ 3 = Level 3 Market Wide Circuit Breaker
122	Security Closing Prices	BYX Closing Price	Previous CBOE - BATS BYX Stock Exchange closing unadjusted price.
123	Security Closing Prices	BZX Closing Price	Previous CBOE - BATS BZX Stock Exchange closing unadjusted price.
124	Security Closing Prices	CBOE Closing Price	Previous CBOE Stock Exchange closing unadjusted price.
125	Security Closing Prices	NYSE Chicago Closing Price	Previous Chicago Stock Exchange closing unadjusted price.
126	Security Closing Prices	EDGA Closing Price	Previous CBOE - BATS EDGA closing unadjusted price.
127	Security Closing Prices	EDGX Closing Price	Previous CBOE - BATS EDGX closing unadjusted price.
128	Security Closing Prices	FINRA Closing Price	Previous FINRA/TRF closing unadjusted price.
129	Security Closing Prices	IEX Closing Price	Previous IEX closing unadjusted price.
130	Security Closing Prices	ISE Closing Price	Previous International Stock Exchange closing unadjusted price.
131	Security Closing Prices	LTSE Closing Price	Previous LTSE Exchange closing unadjusted price.
132	Security Closing Prices	MEMX Closing Price	Previous MEMX Exchange closing unadjusted price.

NYSE ADR MASTER FILE SPECIFICATIONS

133	Security Closing Prices	MIAX Closing Price	Previous MIAX Exchange closing unadjusted price.
134	Security Closing Prices	NASDAQ Closing Price	Previous NASDAQ Stock Exchange closing unadjusted price.
135	Security Closing Prices	NASDAQ BX Closing Price	Previous NASDAQ Boston Stock Exchange closing unadjusted price.
136	Security Closing Prices	NASDAQ PHLX Closing Price	Previous NASDAQ Philadelphia Stock Exchange closing unadjusted price.
137	Security Closing Prices	NYSE Closing Price	Previous New York Stock Exchange closing unadjusted price.
138	Security Closing Prices	NYSE American Closing Price	Previous NYSE American Stock Exchange closing unadjusted price.
139	Security Closing Prices	NYSE ARCA Closing Price	Previous NYSE Arca Stock Exchange closing unadjusted price.
140	Security Closing Prices	NYSE National Closing Price	Previous NYSE National Stock Exchange closing unadjusted price.
141	Security Closing Prices	Consolidated Closing Price	Previous Consolidated closing unadjusted closing price of the security.
142	Security Closing Prices	NYSE Closing Bid	Previous Trading Day Closing Bid at the designated Exchange.
143	Security Closing Prices	NYSE Closing Ask	Previous Trading Day Closing Ask at the designated Exchange.
144	Security Closing Prices	NYSE American Closing Bid	Previous Trading Day Closing Bid at the designated Exchange.
145	Security Closing Prices	NYSE American Closing Ask	Previous Trading Day Closing Ask at the designated Exchange.

NYSE ADR MASTER FILE SPECIFICATIONS

146	Security Closing Prices	NYSE Arca Closing Bid	Previous Trading Day Closing Bid at the designated Exchange
147	Security Closing Prices	NYSE Arca Closing Ask	Previous Trading Day Closing Ask at the designated Exchange.
148	Security Closing Prices	NYSE National Closing Bid	Previous Trading Day Closing Bid at the designated Exchange
149	Security Closing Prices	NYSE National Closing Ask	Previous Trading Day Closing Ask at the designated Exchange.
150	Security Closing Prices	NYSE Chicago Closing Bid	Previous Trading Day Closing Bid at the designated Exchange.
151	Security Closing Prices	NYSE Chicago Closing Ask	Previous Trading Day Closing Ask at the designated Exchange.
152	Security Closing Prices	Consolidated Closing Bid	Previous Trading Day Consolidated Closing Bid.
153	Security Closing Prices	Consolidated Closing Ask	Previous Trading Day Consolidated Closing Ask.
154	Security Closing Prices	Cons 52 Wk High Price	Consolidated 52 Week High Price.
155	Security Closing Prices	Cons 52 Wk Low Price	Consolidated 52 Week Low Price.
156	Security Closing Prices	Consolidated Volume	Previous Trading Day Consolidated US volume.
157	Security Closing Prices	Year to Date Consolidated Volume	Aggregated Consolidated US volume for the year.
158	Security Listing & Trading Specification	ADR Report Date	This fields indicates the applicable year and quarter for the reported ADR Outstanding figure. This field can be blank if the value is not available or not applicable. Format: YYYY + Qn (where n can be 1 or 2 or 3 or 4) Example: 2018 - Q3