

Document title

TAQ NYSE BONDS CLIENT SPECIFICATION

Version

1.1

Date

18 Dec 2012

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PREFACE

DOCUMENT HISTORY

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

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0	04/18/2011	Approved first release of specification
	08/01/2012	Document rebranded with new NYSE Technologies template
1.1	12/18/2012	Updated Order Book section to correctly map the record structure for Add, Modify, Delete Orders and Order Imbalances

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FURTHER INFORMATION

- For additional product information, visit the TAQ NYSE Bonds [Product Page](#)
- For updated capacity figures, visit our capacity pages at: <http://www.nyxdata.com/capacity>
- For details of IP addresses, visit our IP address pages at: <http://www.nyxdata.com/ipaddresses>
- For a full glossary, visit: <http://www.nyxdata.com/glossary/>

CONTENTS

1. INTRODUCTION 4

1.1 Markets Covered 4

1.2 Instruments Covered..... 4

1.3 Prices..... 4

1.4 Production FTP Directory Structure 4

1.5 Sample Data 5

1.6 File Format 5

1.7 Hours of Operation 5

1.8 Alternative Products 5

2. TAQ NYSE BONDS FIELD LAYOUTS 6

2.1 Master Reference File 6

2.2 Trade File..... 7

2.3 Trade Bust File 9

2.4 Order Book File 10

 2.4.1 Add New Order Message 10

 2.4.2 Modify Order Message 11

 2.4.3 Delete Order Message 12

 2.4.4 Order Imbalance Message 14

APPENDIX A: NYSE STOCK SYMBOL SUFFIXES 16

APPENDIX B: NASDAQ STOCK SYMBOL SUFFIXES..... 20

1. INTRODUCTION

TAQ NYSE Bonds is captured and stored exactly as the trades and quotes occur throughout the trading day. The historical offering is therefore a useful tool to enable clients to recreate and simulate the delivery and receipt of real-time market data for any given day.

TAQ NYSE Bonds provides the Referential Master file data, full Level 2 OrderBook and Level 1 Trade and Trade Bust information for the NYSE Bonds market. Data is available from 2007 – present.

1.1 MARKETS COVERED

The TAQ NYSE Bonds product covers:

- Corporate debt of any NYSE Listed or Preferred equity
- Debt Securities listed on the exchange

1.2 INSTRUMENTS COVERED

The TAQ NYSE Bonds product covers:

- Depth of Book
- Trades
- Trade Bust
- Reference Data

1.3 PRICES

All prices included in TAQ NYSE Bonds data files are distributed as real prices, rather than the integer tick representation used by some exchanges.

The exception is for exercise prices in the master files, where if appropriate both the real price and integer tick representation are included. You can access the master files from the Production FTP directories (see [Production FTP Directory Structure](#)).

1.4 PRODUCTION FTP DIRECTORY STRUCTURE

Table 1 FTP Details

HOST	PATH
ftp2.nyxdata.com	Accessed directly from root

Table 2 Directory Names

FILE TYPE	TOP LEVEL	SECOND LEVEL	THIRD LEVEL
Full Order Book	BND_US_ARCA_BOOK	BND_US_ARCA_BOOK_YYYY	BND_US_ARCA_BOOK_YYYYMM
Master Reference	BND_US_ARCA_REF_MASTER	BND_US_ARCA_REF_MASTER_YYYY	BND_US_ARCA_REF_MASTER_YYYYMM
Trades	BND_US_ARCA_TRADE	BND_US_ARCA_TRADE_YYYY	BND_US_ARCA_TRADE_YYYYMM
Trade Busts	BND_US_ARCA_TRADE_BUST	BND_US_ARCA_TRADE_BUST_YYYY	BND_US_ARCA_TRADE_BUST_YYYYMM

Table 3 Abbreviations Used in Directory Names

FILE NAME	DESCRIPTION
BND	Bond
US	Indicates that the data is from a US market.
ARCA	Indicates that the data originates from the NYSE Arca market.
REF_MASTER	Reference data
TRADE	Trade data
TRADE_BUST	Trade data
BOOK	L2 Order book data
YYYY	Year
MM	Month

1.5 SAMPLE DATA

For details of the TAQ NYSE Bonds sample data directory layout, refer to the separate document, *TAQ NYSE Bonds Sample Data Directory Layout*.

1.6 FILE FORMAT

All TAQ NYSE Bonds data files are delivered in ASCII, pipe-delimited format and are compressed using GZIP. Text files within the .gz archives have a .CSV extension.

1.7 HOURS OF OPERATION

The TAQ NYSE Bonds data files are available for client download on a daily basis (trading days only). All file-generation times are defined according to Eastern Standard Time (EST).

1.8 ALTERNATIVE PRODUCTS

For details of related TAQ products and the full range of TAQ offerings, please refer to the Historical Data Products section of NYXData at: <http://www.nyxdata.com/Data-Products/Historical-Data>.

2. TAQ NYSE BONDS FIELD LAYOUTS

2.1 MASTER REFERENCE FILE

For example, BND_US_ARCA_REF_MASTER_20110901.xls

Table 4 TAQ NYSE Bonds Master Reference File Data Fields

FIELD	FIELD NUMBER	FORMAT	DESCRIPTION
Bond Symbol	1	Alphanumeric	The Bond Symbol. For example: A12
Issuer Name	2	Alphanumeric	The name of the issuer. For example: American Express Credit 7.3% MTNs 8/20/13
CUSIP ID	3	Alphanumeric	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: <ul style="list-style-type: none"> ■ Digit 1- New/Prior CUSIP Indicator ■ Digits 2-10 =CUSIP Code ■ Digit 11 = Special Condition Code ■ Digit 12 = Foreign company Designation ■ Digit 13 = Exchange Designation For example: 001055AC6
Interest Rate	4	Decimal	The interest rate. For example: 8.50000
Maturity Date	5	Integer	The maturity date. For example: 5/15/19
Face Value	6	Integer	The face value. For example: 1000
Underlying	7	Alphanumeric	The underlying. For example: A
Alt Symbol	8	Alphanumeric	The alternative symbol. For example: /
Suffix	9	Alphanumeric	The NYSE or NASDAQ stock symbol suffix. See Appendix A and Appendix B .
Issue Type	10	Alphanumeric	The type of security. For example: Corporate Bonds
Bypass Clearing	11	Alphanumeric	Bypass clearing. For example: NSCC
Currency Code	12	Alphanumeric	The currency code. For example: Regular Way
Flat	13	Alphanumeric	<ul style="list-style-type: none"> ■ F - Flat pricing is in effect ■ Blank – Interest pricing is in effect
Bankrupt	14	Alphanumeric	Indicates whether there is a bankruptcy
Exchange	15	Alphanumeric	<ul style="list-style-type: none"> ■ N – NYSE-listed Bond ■ Blank – any other bond

2.2 TRADE FILE

For example, BND_US_ARCA_TRADE_20110902.xls

Table 5 TAQ NYSE Bonds Trade File Data Fields

FIELD NAME	FIELD NUMBER	FORMAT	DESCRIPTION
Msg Type	1	Alphanumeric	This field identifies the type of message: X – Executed order
Trade Date	2	Date	The date of the transaction. For example: 02/09/2011
Timestamp	3	Integer	The time of the transaction. For example: 14:26:54
Ord Refers	4	Integer	The unique reference number per system code assigned to the transaction. For example: U110902-00581cd
Nasdaq ID	5	Alphanumeric	The Nasdaq ID. See NASDAQ Stock Symbol Suffixes
Symbol	6	Alphanumeric	The CUSIP ID of the bond. For example: 001546AL4
Volume	7	Integer	Volume of the trade in actual shares
Price	8	Price	The trade price
System Code	9	Alphanumeric	<ul style="list-style-type: none"> ■ F – ArcaEx bonds
Buy Sell	10	Alphanumeric	<ul style="list-style-type: none"> ■ B – Buy order ■ S – Sell order
Arca Bid Price	11	Integer	The Bid price at time of execution. For example: 92.5
Arca Bid Volume	12	Integer	The Bid size at time of execution.. For example: 50
Arca Ask Price	13	Integer	The Ask price at time of execution.. For example: 94
Arca Ask Volume	14	Integer	The Ask size at time of execution.. For example: 50
Market Bid Price	15	Integer	Consolidated Bid Price at time of execution. For example: 92.5
Market Bid Volume	16	Integer	Consolidated Bid size at time of execution. For example: 50
Market Ask Price	17	Integer	Consolidated Ask Price at time of execution. For example: 94
Market Ask Volume	18	Integer	Consolidated Ask size at time of execution. For example: 50
Type	19	Alphanumeric	The type of transaction:

FIELD NAME	FIELD NUMBER	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ INTERNAL – Order was executed internally (contra party is an ArcaEx client) ■ EXTERNAL – Order was an external execution (for example, order routed to an away destination)
AB Order ID	20	Integer	This number (along with symbol) can be used to match the trade back to the original order contained in the ArcaBook Historical file (field “Order Reference Number”). For example: 360909
TAI	21	Integer	For example: 1196.7
Under Equity	22	Alphanumeric	For example: AKS
Alt Ticker	23	Alphanumeric	The alternative ticker symbol. For example: /
Issue Type	24	Alphanumeric	The bond issue type. For example: CORP
Mature Date	25	Integer	The maturity date. For example: 5/15/19
Coupon	26	Alphanumeric	The coupon number. For example: 7.625

2.3 TRADE BUST FILE

For example, BND_US_ARCA_TRADE_BUST_20110901.xls

Table 6 TAQ NYSE Bonds Trade Bust File Data Fields

FIELD NAME	FIELD NUMBER	FORMAT	DESCRIPTION
Msg Type	1	Integer	This field identifies the type of message: B – Trade Bust
Trade Date	2	Date	The date of the transaction. For example: 02/09/2011
Timestamp	3	Integer	The time of the transaction. For example: 14:26:54
Ord Refers	4	Integer	The unique reference number per system code assigned to the transaction. For example: U110902-00581cd
Nasdaq ID	5	Alphanumeric	The Nasdaq ID. See NASDAQ Stock Symbol Suffixes
Symbol	6	Alphanumeric	The CUSIP ID of the bond. For example: 001546AL4
AB Order ID	7	Integer	This number (along with symbol) can be used to match the trade back to the original order contained in the ArcaBook Historical file. This field can be used to link to the ArcaTrade file and the ArcaBook file. For example: 360909

2.4 ORDER BOOK FILE

For example, BND_US_ARCA_BOOK_20110901.xls

2.4.1 Add New Order Message

Table 7 TAQ NYSE Bonds Order Book File – Add New Order Message

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	Alphanumeric	This field identifies the type of message: <ul style="list-style-type: none"> ■ N – Add new order
Sequence	10	Integer	1-9999999999
Order Reference Number	9	Integer	The unique reference number per system code assigned to the new order
Exchange Code	1	Alphanumeric	<ul style="list-style-type: none"> ■ N – NYSE-listed Bond ■ Blank – any other bond
Buy/Sell Indicator	1	Alphanumeric	<ul style="list-style-type: none"> ■ B – Buy order ■ S – Sell order
Shares	9	Integer	Show size of order
Bond Symbol	22	Alphanumeric	Stock symbol
Price	10	Price	The limit price of the order
Seconds	5	Integer	Seconds timestamp
Milliseconds	3	Integer	Milliseconds timestamp
System Code	1	Alphanumeric	The ID of the originating system of the quote. <ul style="list-style-type: none"> ■ F – ArcaEx bonds
Quote ID	5	Alphanumeric	<ul style="list-style-type: none"> ■ 'A'+MMID - attributed ■ 'ARCAX' - non-attributed ArcaEx quote
Flat	1	Alphanumeric	<ul style="list-style-type: none"> ■ F - Flat pricing is in effect ■ Blank – Interest pricing is in effect
Trading Action	1	Integer	The current state of trading: <ul style="list-style-type: none"> ■ '1' - Called ■ '2' - De-listed ■ '3' - Ex-interest ■ '4' - missed an interest payment ■ '5' - Bankrupt ■ '6' - Late Filing

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ '7' - Below Listing Standards ■ '8' - Late Filing and Below Listing Standards ■ '9' - Bankrupt and Late Filing ■ '10' - Bankrupt and Below Listing Standards
Security Type	1	Integer	<p>The type of bond. Additional types will be supported in future releases.</p> <ul style="list-style-type: none"> ■ '1' - Corporate Bonds.
Quote Condition	1	Alphanumeric	Reserved for future use.
CUSIP ID	14	Alphanumeric	<p>Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following:</p> <ul style="list-style-type: none"> ■ Digit 1- New/Prior CUSIP Indicator ■ Digits 2-10 =CUSIP Code ■ Digit 11 = Special Condition Code ■ Digit 12 = Foreign company Designation ■ Digit 13 = Exchange Designation <p>For example: 001055AC6</p>

2.4.2 Modify Order Message

Table 8 TAQ NYSE Bonds Order Book File – Modify Order Message

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	Alphanumeric	<p>This field identifies the type of message:</p> <ul style="list-style-type: none"> ■ C – Modify order
Sequence	10	Integer	1-9999999999
Order Reference Number	9	Integer	The unique reference number per system code assigned to the new order
Shares	9	Integer	Show size of order
Price	10	Price	The limit price of the order
Seconds	5	Integer	Seconds timestamp
Milliseconds	3	Integer	Milliseconds timestamp
Bond Symbol	22	Alphanumeric	Stock symbol
Exchange Code	1	Alphanumeric	<ul style="list-style-type: none"> ■ N – NYSE-listed Bond

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> Blank – any other bond
System Code	1	Alphanumeric	The ID of the originating system of the quote. <ul style="list-style-type: none"> F – ArcaEx bonds
Quote ID	1	Alphanumeric	<ul style="list-style-type: none"> 'A'+MMID - attributed 'ARCAX' - non-attributed ArcaEx quote
Buy/Sell Indicator	1	Alphanumeric	<ul style="list-style-type: none"> B – Buy order S – Sell order
Filler	1	Alphanumeric	Blank
Filler	1	Alphanumeric	Blank
Security Type	1	Integer	The type of bond. Additional types will be supported in future releases. <ul style="list-style-type: none"> '1' - Corporate Bonds.
Filler	1	Alphanumeric	Blank
CUSIP ID	14	Alphanumeric	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: <ul style="list-style-type: none"> Digit 1- New/Prior CUSIP Indicator Digits 2-10 =CUSIP Code Digit 11 = Special Condition Code Digit 12 = Foreign company Designation Digit 13 = Exchange Designation For example: 001055AC6

2.4.3 Delete Order Message

Table 9 TAQ NYSE Bonds Order Book File – Delete Order Message

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	Alphanumeric	This field identifies the type of message: <ul style="list-style-type: none"> K – Delete order
Sequence	10	Integer	1-9999999999
Order Reference Number	9	Integer	The unique reference number per system code assigned to the new order
Seconds	5	Integer	Seconds timestamp

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
Milliseconds	3	Integer	Milliseconds timestamp
Bond Symbol	22	Alphanumeric	Stock symbol
Exchange Code	1	Alphanumeric	<ul style="list-style-type: none"> ■ N – NYSE-listed Bond ■ Blank – any other bond
System Code	1	Alphanumeric	<p>The ID of the originating system of the quote.</p> <ul style="list-style-type: none"> ■ F – ArcaEx bonds
Quote ID	1	Alphanumeric	<ul style="list-style-type: none"> ■ 'A'+MMID - attributed ■ 'ARCAX' - non-attributed ArcaEx quote
Buy/Sell Indicator	1	Alphanumeric	<ul style="list-style-type: none"> ■ B – Buy order ■ S – Sell order
Filler	1	Alphanumeric	Blank
Trading Action	1	Integer	<p>The current state of trading:</p> <ul style="list-style-type: none"> ■ '1' - Called ■ '2' - De-listed ■ '3' - Ex-interest ■ '4' - missed an interest payment ■ '5' - Bankrupt ■ '6' - Late Filing ■ '7' - Below Listing Standards ■ '8' - Late Filing and Below Listing Standards ■ '9' - Bankrupt and Late Filing ■ '10' - Bankrupt and Below Listing Standards
Security Type	1	Integer	<p>The type of bond. Additional types will be supported in future releases.</p> <ul style="list-style-type: none"> ■ '1' - Corporate Bonds.
Filler	1	Alphanumeric	Blank
CUSIP ID	14	Alphanumeric	<p>Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following:</p> <ul style="list-style-type: none"> ■ Digit 1- New/Prior CUSIP Indicator ■ Digits 2-10 =CUSIP Code ■ Digit 11 = Special Condition Code

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
			<ul style="list-style-type: none"> ■ Digit 12 = Foreign company Designation ■ Digit 13 = Exchange Designation For example: 001055AC6

2.4.4 Order Imbalance Message

Table 10 TAQ NYSE Bonds Order Book File – Order Imbalance Message

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
Msg Type	1	Alphanumeric	This field identifies the type of message: <ul style="list-style-type: none"> ■ W – Order Imbalance
Sequence	10	Integer	1-9999999999
Bond Symbol	22	Alphanumeric	Stock symbol
Price	10	Price	The indicative match price
Shares	9	Integer	The indicative match volume
Total Imbalance Volume	9	Integer	The total imbalance volume
Seconds	5	Integer	Seconds timestamp
Milliseconds	3	Integer	Milliseconds timestamp
Market Imbalance Volume	9	Alphanumeric	The market imbalance volume
Auction Type	1	Alphanumeric	<ul style="list-style-type: none"> ■ 'O' – Open ■ 'M' – Market ■ 'H' – Halt ■ 'C' – Closing
Auction Time	4	HHMM	Projected auction time
Exchange Code	1	Alphanumeric	<ul style="list-style-type: none"> ■ N – NYSE-listed Bond ■ Blank – any other bond
System Code	1	Alphanumeric	The ID of the originating system of the quote. <ul style="list-style-type: none"> ■ F – ArcaEx bonds
Filler		Alphanumeric	Blank
Filler		Alphanumeric	Blank
Security Type	1	Integer	The type of bond. Additional types will be supported

FIELD NAME	LENGTH	FORMAT	DESCRIPTION
			in future releases. <ul style="list-style-type: none"> ■ '1' - Corporate Bonds.
Filler		Alphanumeric	Blank
CUSIP ID	14	Alphanumeric	Committee on Uniform Securities Identification Procedures (CUSIP) code. This field consists of the following: <ul style="list-style-type: none"> ■ Digit 1- New/Prior CUSIP Indicator ■ Digits 2-10 =CUSIP Code ■ Digit 11 = Special Condition Code ■ Digit 12 = Foreign company Designation ■ Digit 13 = Exchange Designation For example: 001055AC6

APPENDIX A: NYSE STOCK SYMBOL SUFFIXES

Table 11 NYSE Stock Symbol Suffixes

SUFFIX	DESCRIPTION
<v>	<v> represents a character; Series (or Class) A-T & V-Z; Examples include the following: ZZZ A is the same as ZZZ/A ZZZ T is the same as ZZZ/T
<v>CL	Series (or Class) A-T & V-Z Called. Examples include the following: ZZZ ACL is the same as ZZZ/A/CL
<v>CV	Series (or Class) A-T & V-Z Convertible. Examples include the following: ZZZ ACV is the same as ZZZ/A/CV
<v>WI	Series (or Class) A-T & V-Z When Issued. Examples include the following: ZZZ AWI is the same as ZZZ/Aw
CL	Called. Examples include the following: ZZZ CL is the same as ZZZ/CL
CT	Certificates. Examples include the following: ZZZ CT is the same as ZZZ/CT
CV	Convertible. Examples include the following: ZZZ CV is the same as ZZZ/CV (ZZZ/CV)
CVR	Contingent Value Right. Examples include the following: ZZZ CVR is the same as ZZZ/CVR
CVCL	Convertible Called. Examples include the following: ZZZ CVCL is the same as ZZZ/CV/CL
DP	Amount of most-recent dividend to go “ex-distribution”. Examples include the following: ZZZ DP is the same as ZZZ/DP
DV	Accumulated dividend per share, net of expenses, through and including the previous day’s close of trading. Examples include the following: ZZZ DV is the same as ZZZ/DV
EC	Emerging Company Marketplace. Examples include the following: ZZZ EC is the same as ZZZ/EC
EU	Estimated cash amount for creation unit. Examples include the following: ZZZ EU is the same as ZZZ/EU
FN	Foreign News. Examples include the following: ZZZ FN is the same as ZZZ/F/N
ID	Index – differentiates an index from a stock with the same root symbol. Examples include the following: III ID is the same as III/ID
IV	Intra-day Net Asset Value per share. Examples include the following: ZZZ IV is the same as ZZZ/IV
NV	Net Asset Value per share, as of the close on the previous trading day. Examples include the following: ZZZ NV is the same as ZZZ/NV
PP	Partial Paid. Examples include the following: ZZZ PP is the same as ZZZ/PP

SUFFIX	DESCRIPTION
PTCL	Part Called. Examples include the following: ZZZ PTCL is the same as ZZZ/PT/CL
PR	Preferred. Examples include the following: ZZZ PR is the same as ZZZp
PR<v>	<v> represents a character; Preferred Series A-T & V-Z. Examples include the following: ZZZ PRA is the same as ZZZpA ZZZ, PRB is the same as ZZZpB
PR<v>CL	<v> represents a character; Preferred Series A-T & V-Z Called. Examples include the following: ZZZ PRACL is the same as ZZZpA/CL ZZZ, PRBCL is the same as ZZZpB/CL
PR<v>CV	<v> represents a character; Preferred Series A-T & V-Z Convertible. Examples include the following: ZZZ PRACV is the same as ZZZpA/CV ZZZ, PRBCV is the same as ZZZpB/CV
PR<v>WI	<v> represents a character; Preferred Series A-T & V-Z When Issued. Examples include the following: ZZZ PRAWI is the same as ZZZpAw ZZZ, PRBWI is the same as ZZZpBw
PRWI	Preferred When Issued. Examples include the following: ZZZ PRWI is the same as ZZZpw
PRCL	Preferred Called. Examples include the following: ZZZ PRCL is the same as ZZZp/CL
PRCV	Preferred Convertible. Examples include the following: ZZZ PRCV is the same as ZZZp/CV
PRWD	Preferred When Distributed. Examples include the following: ZZZ PRWD is the same as ZZZp/WD
PRC<v>	Indicates Class A; could also be B-K and M-S; Second Category of Preferred. Examples include the following: ZZZ PRCA is the same as ZZZpCA ZZZ, PRCB is the same as ZZZpCB
RT	Rights. Examples include: ZZZ R is the same as ZZZr
RWI	Rights When Issued. Examples include: ZZZ RWI is the same as ZZZrw
SC	Small Corporate Offering Registration. Examples include the following: ZZZ SC is the same as ZZZ/SC
SP	Special. Examples include the following: ZZZ SP is the same as ZZZ/SP
SD	Stamped. Examples include the following: ZZZ SD is the same as ZZZ/SD
SO	Current Shares Outstanding, in thousands. Examples include the following: ZZZ SO is the same as ZZZ/SO
TC	Total cash amount per creation unit, in thousands. Examples include the following: ZZZ TC is the same as ZZZ/TC
TEST	Exclusive suffix used for intraday test message. Examples include the following: ZZZ TEST is the same as ZZZ/TEST
TT	Tier II Securities. Examples include the following: ZZZ TT is the same as ZZZ/TT

SUFFIX	DESCRIPTION
U	Units (a combination of securities composed of two or more of warrants, common stocks, preferred stocks and/or bonds). Examples include the following: ZZZ U is the same as ZZZ/U
VR	Variable Common Rights. Examples include the following: ZZZ VR is the same as ZZZ/VR
WD	When Distributed. Examples include the following: ZZZ WD is the same as ZZZ/WD
WI	When Issued. Examples include the following: ZZZ WI is the same as ZZZw
WS	Warrants. Examples include the following: ZZZ WS is the same as ZZZ/WS
WWS	With Warrants. Examples include the following: ZZZ WWS is the same as ZZZ/W/WS
WS<v>	Warrants Series <v>; Series A-T & V-Z. Examples include the following: ZZZ WSA is the same as ZZZ/WSA
WSWI	Warrants When Issued

Table 12 Suffix Definitions

SUFFIX	DEFINITION
Called	An issue being redeemed by its issuing corporation under definite conditions before maturity.
Certificate	Refers to a negotiable certificate representing deposit of stock with a pending change in its condition.
Convertible	A preferred share which its owner may convert into common stock or another security, usually in the same company, in accordance with the terms of issue.
Preferred	A class of stock with priority over common stock in regard to earnings and/or liquidations.
Rights	Represent the privilege to subscribe (in proportion to the number of shares owned) to new or additional securities, usually at or below the current market price. Rights ordinarily have market values of their own and are traded actively. In most cases they must be exercised within a relatively short period of time.
Stamped	Indicates rights and privileges different from securities of the same issue, class, or series not stamped.
Warrant	Indicates a certificate giving its holder the right to purchase securities at a stipulated price, either within a specified time limit or in perpetuity.
When Distributed	Signifies a short form of “when, as, and if distributed” (see ‘When Issued’).
When Issued	Means a short form of “when, as, and if issued”; indicates a transaction in a security authorized for issuance, but not yet issued. All “When Issued”

SUFFIX	DEFINITION
	transactions are on an “if” basis, to be settled if and when the actual security is issued.
With Warrants	A security with a warrant attached that entitles the holder to purchase another security at stipulated price(s), either within a specified time or in perpetuity. Warrants may be immediately detachable from their underlying securities or detachable after specified periods.
Without Warrants	A security from which the warrant(s) has been removed.

APPENDIX B: NASDAQ STOCK SYMBOL SUFFIXES

Source: Nasdaq web site: <http://www.nasdaq.com/reference/glossary.stm>

Table 13 NASDAQ Stock Symbol Suffixes

SUFFIX	DESCRIPTION
A	Class A
B	Class B
C	Issuer qualification exception – the issuer has been granted a continuance in NASDAQ under an exception to the qualification standards for a limited period.
D	New
E	Delinquent in required filings with the SEC
F	Foreign
G	First convertible bond
H	Second convertible bond, same company
I	Third convertible bond, same company
J	Voting
K	Nonvoting
L	Miscellaneous situations (depository receipts, stubs, additional warrants, and units)
M	Fourth preferred, same company
N	Third preferred, same company
O	Second preferred, same company
P	First preferred, same company
Q	Bankruptcy - the issuer is involved in bankruptcy proceedings.
R	Rights
S	Shares of beneficial interest
T	With warrants or with rights
U	Units
V	When-issued and when-distributed
W	Warrants
Y	ADR (American Depositary Receipt)
Z	Miscellaneous situations, such as depository receipts, stubs, additional warrants, and units