Financial Industry Regulatory Authority

# Web API Specifications for the

# TRACE Corporate and Agency Debt

# File Downloads

Version 3.0

January 23, 2012

## Revision History

| Version/Date | Changes Made |
|---|---|
| Version 1.0/November 17, 2011 | • Original version of specification |
| Version 2.0/December 2, 2011 | • File availability - Clarification on historical file availability stated as one rolling year<br>• Date examples in query string changed to reflect actual historical file availability |
| Version 3.0/January 23, 2012 | • DEBT_TYPE_CD changed to eight byte maximum length<br>• DSMTN_FL changed to one byte maximum length<br>• Participant Daily List – list_dt format changed to MMDDYYYY format<br>• Participant Daily List – effective_dt format changed to MMDDYYYY format<br>• Participant Daily List – cd_description values changed to:<br>Participant Addition<br>Participant Deletion<br>Participant Change |
| | Corporate Bonds/ELN and Agency Debt Closing Report Files<br>• Include Church Bonds (CHRC) as sub product type |

# Introduction

The Trade Reporting and Quotation Service (TRAQS™) is a system developed by FINRA. TRAQS consolidates the various fixed income and equity reporting facilities FINRA currently maintains (e.g., TRACE, ADF, OTC Equity Reporting, etc) into a single platform. The TRAQS web interface offers member firms enhanced reporting and data retrieval functionality. Note: TRAQS does not replace TRACE as the primary FINRA fixed income trade reporting facility.  TRACE will continue to exist and support firms for their fixed income reporting capabilities.  TRAQS is merely the core system which consolidates FINRA transaction activity.

The TRAQS Download site for Corporate and Agency Debt supports client needs via a Web Application Programming Interface (API) to download security master files, daily lists, and market aggregate information.

This document pertains specifically to Corporate and Agency Debt reference data.   This document outlines the parameters and values for each available Corporate and Agency Debt file. The data in each of these files is current as of the time of download.

## Access to the file domain

Corporate and Agency Debt file downloads use the NASDAQ Web Security Framework (NWSF) for authentication (proper client authorization for access to particular files must be in place). In order to access the site and download files, a user needs to present a valid NWSF account/password and client certificate with access to the application.

The data contained in these files are maintained by FINRA Operations. For questions concerning the data, or to subscribe to receive these files, please contact FINRA Operations at (866) 776-0800 or FINRAOperations@finra.org. For technical questions or issues accessing the files, please contact FINRA Product Management at (866) 899-2107 or ProdMgmtTransparencySvcs@finra.org.

# Protocol

FINRA's TRAQS download site provides access to files using standard HTTP Secure (https) protocol.  It is a combination of the Hypertext Transfer protocol and the SSL/TLS protocol to provide encrypted communications and secure identification. The URL https://download.finratraqs.org is the domain where the files reside.  In order to access file reference data users should refer to the query strings detailed in this specification. Examples of actual download query strings are available in later sections of this specification.

**File availability – all times are approximate**

**\*Indicates user must include a date in the query; historical information can be accessed on a rolling date basis up to one year from the date the files were published via the API.  No historical information will be available for files created via the previous ftp method of distribution.**

| File | When Available |
|---|---|
| Corporate and Agency Master | Real time starting at 7:00 a.m. ET and throughout the day until 8:00 p.m. ET |
| Daily List | Real time starting at 8:00 a.m. ET and throughout the day until 8:00 p.m. ET |
| Daily List Delta | Real time starting at 8:00 a.m. ET and throughout the day until 8:00 p.m. ET |
| Participant | Real time starting at 8:00 a.m. ET and throughout the day until 8:00 p.m. ET |
| Daily List Participant | Real time starting at 8:00 a.m. ET and throughout the day until 8:00 pm. ET |
| Market Breadth* | End of day report at 5:30 p.m. ET |
| Most Actives* | End of day report at 5:30 p.m. ET |
| Indices* | End of day report at 5:30 p.m. ET |
| Index Components* | End of day report at 5:30 p.m. ET |
| Leading and Lagging* | End of day report at 5:30 p.m. ET |
| Top 10 Most Active Indices* | End of day report at 5:30 p.m. ET |
| Closing Report* | End of day report at 5:30 p.m. ET |

NOTE: Users may attempt to access the files on non-business days; however, due to server maintenance which occurs on weekends and other non-business days it is possible the user will not have immediate success in access the data during these days.

## URL Parameters

| Parameter | Parameter Options |
|---|---|
| action | **DOWNLOAD** - provide the complete file.<br>**DELTA** – provide the changes since the last time the user downloaded the file.<br><br>Delta files are supported for Security Daily List and Participant Daily List but not for the Security Master, Participant List or the end of day Market Aggregate files. |
| Facility | **TRACE** |
| File | **CAMASTER** – Security Master File for Corporate and Agency Debt<br>**DAILYLISTCA** – Security Daily List for Corporate and Agency Debt<br>**PARTICIPANT** – Participant List (current participants with active authorizations for the specified facility)<br>**PDAILYLIST** – Participant Daily List (additions/deletions/changes to the Participant List of the specified facility)<br>**CORPBONDSBR – Corporate Bond Market Breadth**<br>**AGCYBONDSBR - Agency Bond Market Breadth**<br>**MAINVGR – Most Active Investment Grade (Media)**<br>**MAHIYLD – Most Active High Yield (Media)**<br>**MACVT – Most Active Convertible (Media)**<br>**MAINVGRPRT – Most Active Investment Grade (Print Media)**<br>**MAHIYLDPRT – Most Active High Yield (Print Media)**<br>**MACVTPRT – Most Active Convertible (Print Media)**<br>**STATSINVGR – Indices Investment Grade**<br>**STATSHIYLD – Indices High Yield**<br>**COMPINVGR – Index Components Investment Grade**<br>**COMPHIYLD – Index Components High Yield**<br>**MOVINVGR – Leading and Lagging Movers Investment Grade**<br>**MOVHIYLD - Leading and Lagging Movers High Yield**<br>**MOSTINVGR – 10 Most Active Index Bonds Investment Grade**<br>**MOSTHIYLD – 10 Most Active Index Bonds High Yield**<br>**CLOSCORPELN – Closing Report for Corporate Bonds and ELN's**<br>**CLOSAGCY – Closing Report for Agency Bonds** |
| day | A date, for example: 6/1/2011. Date is used for Daily List requests and <u>all of the end of day files</u> such as the Market Aggregates and Closing Reports. If no date is specified on a <u>daily list</u> request then the current day is assumed. |

FINRA Corporate and Agency Debt
API Specification

| File | Query Parameters |
|---|---|
| Corporate and Agency Master | action= DOWNLOAD &file=CAMASTER&facility=TRACE |
| CORP Security Daily List | action=DOWNLOAD&file=DAILYLISTCA&facility=TRACE |
| CORP Security Daily List delta (See note 1) | action=DELTA&file=DAILYLISTCA&facility=TRACE |
| CORP Security Daily List for a specific day | action=DOWNLOAD&file=DAILYLISTCA&facility=TRACE&day=5/16/2012 |
| TRACE Participant List | action=DOWNLOAD&file=PARTICIPANT&facility=TRACE |
| TRACE Participant Daily List | action=DOWNLOAD&file=PDAILYLIST&facility=TRACE |
| TRACE Participant Daily List delta (see note 1) | action=DELTA&file=PDAILYLIST&facility=TRACE |
| Market Breadth Corporate | action=DOWNLOAD&file=CORPBONDSBR&facility=TRACE&day=02/10/2012 |
| Market Breadth Agency | action=DOWNLOAD&file=AGCYBONDSBR&facility=TRACE&day=02/10/2012 |
| Most Active Media Investment Grade | action=DOWNLOAD&file=MAINVGR&facility=TRACE&day=02/10/2012 |
| Most Active Media High Yield | action=DOWNLOAD&file=MAHIYLD&facility=TRACE&day=02/10/2012 |
| Most Active Media Convertibles | action=DOWNLOAD&file=MACVT&facility=TRACE&day=02/10/2012 |
| Most Active Print Media Investment Grade | action=DOWNLOAD&file=MAINVGRPRT&facility=TRACE&day=02/10/2012 |
| Most Active Print Media High Yield | action=DOWNLOAD&file=MAHIYLDPRT&facility=TRACE&day=02/10/2012 |
| Most Active Print Media Convertibles | action=DOWNLOAD&file=MACVTPRT&facility=TRACE&day=02/10/2012 |
| Indices Investment Grade | action=DOWNLOAD&file=STATSINVGR&facility=TRACE&day=02/10/2012 |
| Indices High Yield | action=DOWNLOAD&file=STATSHIYLD&facility=TRACE&day=02/10/2012 |
| Index Components Investment Grade | action=DOWNLOAD&file=COMPINVGR&facility=TRACE&day=02/10/2012 |
| Index Components High Yield | action=DOWNLOAD&file=COMPHIYLD&facility=TRACE&day=02/10/2012 |

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| | |
|---|---|
| Leading and Lagging Movers - Investment Grade | action=DOWNLOAD&file=MOVINVGR&facility=TRACE&day=02/10/2012 |
| Leading and Lagging Movers - High Yield | action=DOWNLOAD&file=MOVHIYLD&facility=TRACE&day=02/10/2012 |
| 10 Most Active Index Bonds Investment Grade | action=DOWNLOAD&file=MOSTINVGR&facility=TRACE&day=02/10/2012 |
| 10 Most Active Index Bonds High Yield | action=DOWNLOAD&file=MOSTHIYLD&facility=TRACE&day=02/10/2012 |
| Closing Report Corporate Bonds and ELN's | action=DOWNLOAD&file=CLOSCORPELN&facility=TRACE&day=02/10/2012 |
| Closing Report Agencies | action=DOWNLOAD&file=CLOSAGCY&facility=TRACE&day=02/10/2012 |

NOTE: All requests are categorized and recorded. When a DELTA request is made, the time of the previous request is used to determine the items that appear in the DELTA results. The time used for the previous request is the time of request minus five minutes. This ensures that no updates are missed but it can mean items from a previous request may appear in the next DELTA request. Systems should be coded with this in mind.

File Definitions - All files are pipe delimited
**Corporate and Agency Debt Security Master Files**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| SYM_CD | FINRA assigned Symbol | | 14 |
| CUSIP_ID | CUSIP | This field will be blank for firms that do not have a CUSIP license in place. | 9 |
| BSYM_ID*** | Bloomberg Symbol | | 12 |
| SUB_PRDCT_TYPE | Sub-Product Type Code | Valid values are:<br>CORP<br>AGCY<br>ELN<br>CHRC | 5 |
| DEBT_TYPE_CD | Debt Type Code | *Please see Appendix 1 for a list of Debt Type Code / Descriptions* | 8 |
| ISSUER_NM | Issuer Name | | 80 |
| SCRTY_DS | Security Description | | 80 |
| CPN_RT | Coupon Rate | Decimal format | 27 (19 after decimal) |
| CPN_TYPE_CD | Coupon Type Code | *Please see Appendix 2 for a list of Coupon Type Code / Descriptions* | 10 |
| TRD_RPT_EFCTV_DT | Trade Report Effective Date | YYYYMMDD format. | |
| MTRTY_DT | Maturity Date | YYYYMMDD format. | |
| GRADE | Grade | H – High Yield; I – Investment Grade | 1 |
| RESERVED2 | Filler | Blank field - reserved for future use. | |
| IND_144A | 144A Indicator | Y = Indicates a 144A security<br>N = Not a 144A security | 1 |
| DISSEM | Trade Report Disseminator Indicator | Y = Indicates trade reports will be disseminated<br>N= Indicates trade reports will not be disseminated | 1 |

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\*\*\* - It is anticipated this field will be blank filled for a period of time.  FINRA will notify API clients when the data will be made available.  This field should <u>not</u> be used for trade reporting purposes.  It is for reference data only.

**Corporate and Agency Debt Daily List (for Securities)**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| DAILY_LIST_DT | Daily List Date | YYYYMMDD format. | |
| DAILY_LIST_EVENT_CD | Daily List Event Type | Valid values are:<br>SA  *Security Add*<br>SD  *Security Delete*<br>SC  *Security Change* | 2 |
| DAILY_LIST_RSN_CD | Daily List Reason | Reason for the addition, deletion or change. This field may be blank.<br><br>*Please see Appendix 3 for a list of Daily List Reason Codes / Descriptions* | 5 |
| CMMNT_TX | Event Comment | Free form text field entered by FINRA Operations. May be blank. | 30 |
| EFCTV_DT | Effective Date | Reflects effective date for the event affected in the record. | |
| PROD_TYPE | Product Type | Constant "CA". | |
| SYM_CD | FINRA Symbol | | 14 |
| CUSIP | | This field will be blank for firms that do not have a CUSIP license in place. | 9 |
| BSYM_ID \*\*\* | Bloomberg Symbol | | 12 |
| SCRTY_DS | Security Description | | 250 |
| ISSUER_NM | Issuer Name | | 255 |
| CPN_RT | Coupon Rate | Decimal format | 27 (19 after decimal) |
| MTRTY_DT | Maturity Date | YYYYMMDD format. | |
| DSMTN_FL | Dissemination Flag | | 1 |
| SUBPROD_TYPE | Sub-Product Type | Valid values are:<br><br>CORP<br>AGCY | 5 |

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| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| | | ELN<br>CHRC | |
| TRD_RPT_EFCTV_DT | Trade Report Effective Date | YYYYMMDD format. Will be blank on Delete Event Types. | |
| NEW_SYM_CD | New Symbol | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 14 |
| NEW_CUSIP | New CUSIP | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 9 |
| NEW_BSYM_ID*** | New Bloomberg Symbol | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 12 |
| NEW_SCRTY_DS | New Security Description | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 250 |
| NEW_ISSUER_NM | New Issuer | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 255 |
| NEW_CPN_RT | New Coupon Rate | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 27 (19 after decimal) |
| NEW_MTRTY_DT | New Maturity Date | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | |
| NEW_DSMTN_FL | New Dissemination Flag | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 1 |
| NEW_SUBPROD_TYPE | New Sub Product Type | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | 5 |
| NEW_TRD_RPT_EFCTV_DT | New Trade Report Effective Date | Applicable to Change Event Types only. Will be blank on Add and Delete Events. | |

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\*\*\* - It is anticipated this field will be blank filled for a period of time.  FINRA will notify API clients when the data will be made available.  This field should <u>not</u> be used for trade reporting purposes.  It is for reference data only.

**TRACE Participant List**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| mpid | Market Participant Identifier | FINRA identifier assigned to the participant | 6 |
| dba_nm | Firm Name | | 64 |

**TRACE Participant Daily List**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| list_dt | Daily List Date | MMDDYYYY format | |
| effective_dt | Effective Date | MMDDYYYY format | |
| cd_description | Event Type | Valid values are: Participant Addition Participant Deletion Participant Change | |
| old_mpid | Market Participant Identifier | | 6 |
| old_dba | Firm Name | | 64 |
| new_mpid | New Market Participant Identifier | | 6 |
| new_dba | New Firm Name | | 64 |
| rf_cd | Reporting Facility | Value will always be TRACE | |

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**Market Breadth Files**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| Value | Type of Bond | - All; Inv Grade; High Yield; Convertible | |
| Securities Traded | Total number of securities that traded for the day | | 10 |
| Advances | The total number of issues where the closing price for that day is higher than the prior closing price | | 10 |
| Declines | The total number of issues where the closing price for that day is lower than the prior closing price | | 10 |
| Unchanged | The total number of issues where the closing price for that day remains the same as the prior closing price | | 10 |
| 52 week high | The total number of issues where the closing price for that day is higher than a prior closing price within the past 52 business weeks (on a rolling basis) | | 10 |
| 52 week low | The total number of issues where the closing price for that day is lower than a prior closing price within the past 52 business weeks (on a rolling basis) | | 10 |
| Dollar Volume | Represents the current day's total traded par value (in millions) | | 10 |

**Most Active Files – Media Data Version – Top 10**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| Symbol | Current TRACE bond symbol | | 14 |
| CUSIP_ID | CUSIP of the bond | | 9 |
| High Price | Highest traded price for the current day in the issue | | 12 |
| Low Price | Lowest traded price for the current day in the issue | | 12 |
| Last Price | The current day's closing price in the issue | | 12 |
| Change | The difference in the current day's closing price versus the prior closing price.  N/A indicates no change in price | | 20 |
| Yield | The weighted average yield of the bond.  "C" indicates yield is unavailable because of the issue's call criteria | | 14 |

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**Most Active Files – Media Print Version – Top 50**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| Issuer Name | Issuer of the bond | | 80 |
| Symbol | Current TRACE bond symbol | | 14 |
| Coupon Rate | Current coupon rate of the bond | | 27 |
| Maturity Date | Maturity date (month and year) of the bond | | YYYYMMDD |
| Moody's/S&P/FITCH | A bond's rating | | |
| High Price | Highest traded price for the current day in the issue | | 12 |
| Low Price | Lowest traded price for the current day in the issue | | 12 |
| Last Price | The current day's closing price in the issue | | 12 |
| Change | The difference in the current day's closing price versus the prior closing price.  N/A indicates no change in price | | 20 |
| Yield | The weighted average yield of the bond. "C" indicates yield is unavailable because of the issue's call criteria | | 14 |

**Overall Index Values Indices Files**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| Stat | Index Statistic | TR = Total Return<br>PR = Price<br>YL = Yield<br>OA – OAS<br>AS = AAS<br>VO = Volume | 50 |
| Value | Current Statistical Figure | | 10 |
| Change | Delta from previous day | | 10 |

## Index Components Files

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| Symbol | FINRA assigned Symbol | | 14 |
| CUSIP | CUSIP | This field will be blank for firms that do not have a CUSIP license in place | 9 |
| VWAP Price of Bond | Volume Weighted Average Price of the bond | | 10 |
| Delta Price of Bond | Represents the change in bond price from the previous day | | 10 |
| Bond Yield | | | 14 |
| Delta Yield | | | 14 |
| Bond % Weight in Index | | | 10 |

## Leading and Lagging Movers Report Files

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| Symbol | FINRA assigned Symbol | | 14 |
| CUSIP | CUSIP | This field will be blank for firms that do not have a CUSIP license in place | 9 |
| VWAP price of Bond | Volume Weighted Average Price of the bond | | 10 |
| Delta Price of Bond | Represents the change in bond price from the previous day | | 10 |

## Top 10 Most Active Index Bonds Report Files

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| Index Type | | | 30 |
| Symbol | FINRA assigned Symbol | | 14 |
| Cusip | CUSIP | This field will be blank for firms that do not have a | 9 |

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| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| | | CUSIP license in place | |
| Rank | | | 2 |

**Corporate Bonds/ELN and Agency Debt Closing Report Files**

| Field Name (Header) | Description | Comments | Maximum Length |
|---|---|---|---|
| SYM_CD | FINRA assigned Symbol | | 14 |
| CUSIP_ID | CUSIP | This field will be blank for firms that do not have a CUSIP license in place | 9 |
| WI | When Issued | Yes or No | |
| BSYM_ID *** | Bloomberg Symbol | | 12 |
| SUB_PRODUCT | | CORP<br>ELN<br>AGCY<br>CHRC | 5 |
| HIGH_PRICE | Today's High Price | | 10 |
| HIGH_YLD | Today's High Yield | Includes a field for the sign. The sign field can be blank or "-" | 14 |
| LOW_PRICE | Today's Low Price | | 10 |
| LOW_YLD | Today's Low Yield | Includes a field for the sign; the sign field can be blank or "-" | 14 |
| CLOSING_PRICE | Today's Close Price | | 10 |
| CLOSING_YLD | Today's Close Yield | Includes a field for the sign; the sign field can be blank or "-" | 14 |
| TRADE_DATE | Trade Date for the record's prices | Closing price date in mm/dd/yyyy format | |

*** - It is anticipated this field will be blank filled for a period of time.  FINRA will notify API clients when the data will be made available.  This field should not be used for trade reporting purposes.  It is for reference data only.

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## Example Requests

### Example 1 - Get the current TRACE Participant List

This request retrieves the current list of TRACE authorized Participants:

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=PARTICIPANT&facility=TRACE

### Ex ample 2 - Get the TRACE Participant Daily List for 5/16/2011

This request retrieves the list of changes to TRACE authorized Participants published on 5/16/2012 (*note 5/16/2011 is used as an example. Any specific date may be used*):

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=PDAILYLIST&facility=TRACE&day=5/16/2011

### Example 3 - Get today's TRACE Participant Daily List (no day provided)

This request retrieves the current day's cumulative list of changes to TRACE authorized Participants:

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=PDAILYLIST&facility=TRACE

### Example 4 - Get changes to the TRACE Participant Daily List since the last download (no day provided)

This request retrieves the latest list of changes to TRACE authorized Participants since the last user download of the Participant List:

https://download.finratraqs.org/DownloadHandler.ashx?action=DELTA&file=PDAILYLIST&facility=TRACE

### Example 5 - Get the current Corporate Bond Security Master file

This request retrieves the current list of all Corporate and Agency securities eligible for trade reporting:

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=CAMASTER&facility=TRACE

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*Example 6 - Get today's CA Daily List (no day provided)*

This request retrieves the current day's cumulative list of changes to all the Corporate and Agency Security Master data.

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=DAILYLISTCA&facility=TRACE


*Example 7 - Get the Market Breadth file*

This request retrieves the current list of advanced/declined and unchanged issues for Corporate Bonds.
https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=CORPBONDSBR&facility=TRACE&day=02/10/2012


*Example 8 - Get the Most Actives file – Media Version file*

This request retrieves the current list of most active investment grade securities sent to the media.
https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=MAINVGR&facility=TRACE&day=02/10/2012


*E xample  9 - Get the Most Actives file – Print Media Version file*

This request retrieves the current list of most active investment grade securities sent to the print media.
https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=MAINVGRPRT&facility=TRACE&day=02/10/2012


*Example 10 - Get the High Yield Indices statistics file*

This request retrieves the overall high yield index values.
https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=STATSHIYLD&facility=TRACE&day=02/10/2012


*Example 11 - Get the High Yield Index Components file*

This request retrieves the components of the high yield index.
https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=COMPHIYLD&facility=TRACE&day=02/10/2012


*Example 12 - Get the Investment Grade Leading and Lagging Movers file*

This request retrieves the investment grade leading and lagging index movers.
https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=MOVINVGR&facility=TRACE&day=02/10/2012

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*Example 13 - Get the 10 Most Active High Yield Indices file*

This request retrieves the 10 most active high yield index bonds.

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=MOSTHIYLD&facility=TRACE&day=02/10/2012


*Example 14 - Get the Agency Closing Report  file*

This request retrieves the closing report for agency debt.

https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=CLOSAGCY&facility=TRACE&day=02/10/2012

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## Data Sample Results

Corporate and Agency Debt Security Master File illustrating the header and footer.

```
SYM_CD|CUSIP_ID|BSYM_ID|SUB_PRDCT_TYPE|DEBT_TYPE_CD|ISSUER_NM|SCRTY_DS|CPN_RT|CPN_TYPE_CD|TRD_RPT
_EFCTV_DT|MTRTY_DT|GRADE|RESERVED2|IND_144A|DISSEM
|761157AA4||AGCY|BND|Resolution Fding|RESFC  8.125
10/15/19|8.1250000000000000000|FXPV|20110516|20191015|||N|Y
|761157AB2||AGCY|BND|Resolution Fding|RESFC  8.625
01/15/30|8.6250000000000000000|FXPV|20110516|20300115|||N|Y
|761157AC0||AGCY|BND|Resolution Fding|RESFC  8.875
04/15/30|8.8750000000000000000|FXPV|20110516|20300415|||N|Y
|761157AD8||AGCY|BND|Resolution Fding|RESFC  8.875
07/15/20|8.8750000000000000000|FXPV|20110516|20200715|||N|Y
|761157AE6||AGCY|BND|Resolution Fding|RESFC  9.375
10/15/20|9.3750000000000000000|FXPV|20110516|20201015|||N|Y
|078167AZ6||CORP|SRDEB|Verizon Pennsyl|VZ     8.350 12/15/30
PUT|8.3500000000000000000|FXPV|20110516|20301215|||N|Y
|048825AW3||CORP|DEB|Atlantic Richfld|BP     9.000
04/01/21|9.0000000000000000000|FXPV|20110516|20210401|||N|Y
|048825AY9||CORP|DEB|Atlantic Richfld|BP     9.000
05/01/31|9.0000000000000000000|FXPV|20110516|20310501|||N|Y
|669812BQ1||CORP|DEB|Nova Scotia Pwr|NSI     9.400 04/01/21
DFSd|9.4000000000000000000|FXPV|20110516|20210401|||N|Y
|761157AG1||AGCY|BND|Resolution Fding|RESFC  8.625
01/15/21|8.6250000000000000000|FXPV|20110516|20210115|||N|Y
|502487AA9||CORP|UNNT|Caja de Ahor y|CAIXA  0.446 01/23/12
FRN|0.4455600000000000000|FRSU|20110516|20120123|||N|Y
|39136MAA4||CORP|DEB|Great West Lf Cp|GWO     6.625
11/15/34|6.6250000000000000000|FXPV|20110516|20341115|||N|Y
|749941AG5||CORP|SUBNT|RF Micro Devices|RFMD    0.750 04/15/12
CVT|0.7500000000000000000|FXPV|20110516|20120415|||N|Y
|749941AJ9||CORP|SUBNT|RF Micro Devices|RFMD    1.000 04/15/14
CVT|1.0000000000000000000|FXPV|20110516|20140415|||N|Y
|83568GAA2||CORP|SRNT|SonoSite|SONO    3.750 07/15/14
CVT|3.7500000000000000000|FXPV|20110516|20140715|||N|Y
|825870AA6||CORP|SRNT|Sidetur Finance|SIDFN 10.000 04/20/16
'11|10.0000000000000000000|FXPV|20110516|20160420|||N|Y
Footer – Count: 00042003, Facility: TRACE, File Created: 20111116111940
```

Corporate and Agency Debt Daily List File illustrating the header and footer.

```
DAILY_LIST_DT|DAILY_LIST_EVENT_CD|DAILY_LIST_RSN_CD|CMMNT_TX|EFCTV_DT|PROD_TYPE|SYM_CD|CUSIP|BSYM
_ID|SCRTY_DS|ISSUER_NM|CPN_RT|MTRTY_DT|DSMTN_FL|SUBPROD_TYPE|TRD_RPT_EFCTV_DT|NEW_SYM_CD|NEW_CUSI
P|NEW_BSYM_ID|NEW_SCRTY_DS|NEW_ISSUER_NM|NEW_CPN_RT|NEW_MTRTY_DT|NEW_DSMTN_FL|NEW_SUBPROD_TYPE|NE
W_TRD_RPT_EFCTV_DT20111102|SA|BLK|Added by Amit|20111102|CA|LSAKA3666251|00086NA06||This security
is added by Amit to test Sub-product  Change AGCY to ABS on 11-2-2011|Lake Sakakawea Green Energy
Corporation|0.115500|20221130|Y|AGCY|20111102|||||||||||20111102|SD|||20111102|CA|LSAKA3666251|000
86NA06||This security is added by Amit to test Sub-product  Change AGCY to ABS on 11-2-2011|Lake
Sakakawea Green Energy
Corporation|0.115500|20221130|Y|AGCY|20111102|||||||||||20111102|SA|||20111102|CA|QUIM3666254|0010
0X106||This security is added by Amit to test ABS to AGCY sub-product change on 11-2-2011|Quimper
Wind Green Energy Corporation|0.900000|20331103|N|AGCY|20111101|||||||||||

Footer – Count: 00000003, Facility: TRACE, File Created: 20111116111005
```

TRACE Participant Daily List File illustrating the header and footer.

```
list_dt|effective_dt|cd_description|old_mpid|old_dba|new_mpid|new_dba|rf_cd
09/09/2010|09/09/2010|Participant Addition|||HRBC|hurleyf test HRBC mppweb|OTCE
09/09/2010|09/09/2010|Participant Addition|ABNE|ABNE TEST|||TRACE
09/09/2010|09/09/2010|Participant Addition|ABNF|ABNF TEST|||TRACE
09/09/2010|09/09/2010|Participant Addition|ABNB|ABN AMRO CLEARING CHICAGO LLC|||TRACE
09/09/2010|09/09/2010|Participant Addition|ABNC|ABNC TEST|||TRACE
…
[snip]
…
09/09/2010|09/09/2010|Participant Deletion|AALC|THRIVENT INVESTMENT MANAGEMENT CO2|||TRACE
Footer - Count: 00000014, Facility:TRACE,  File Created: 20100910120732
```

TRACE Participant List File illustrating the header and footer.

```
mpid|dba_nm
AAAA|TEST
ABLE|NATIXIS BLEICHROEDER INC.
ABNA|ABN AMRO SECURITIES (USA) LLC
ABNB|ABN AMRO CLEARING CHICAGO LLC
ABNC|ABNC TEST
ABND|ABND TEST
ABNE|ABNE TEST
ABNG|ABNG TEST
ABPI|PAVEK INVESTMENTS INC.
…
[snip]
…
QUAL|QUAYLE & CO. SECURITIES
ROCK|ROCKWELL GLOBAL CAPITAL LLC
SCHO|SCHOFF & BAXTER, INC.
TMBR|TIMBER HILL LLC
UBSS|UBS SECURITIES LLC
WONG|A B WONG CAPITAL LLC
WTCO|WILLIAMS TRADING LLC
Footer - Count: 00000089, Facility: TRACE, File Created: 20100910121322
```

## Appendices

Note all codes/descriptions in the following appendices are subject to updates as necessary.

### Appendix 1 - Debt Type Codes and Descriptions

| Debt Type Code | Debt Type Description |
|---|---|
| 1STMTG | First Mortgage Bond |
| 1STMTGNT | First Mortgage Note |
| 1STRFMTG | First & Refunding Mortgage Bond |
| 2NDMTG | Second Mortgage Bond |
| 3RDMTG | Third Mortgage Bond |
| AA | Appropriation Antic Note |
| BDAGR | Agriculture Bond |
| BND | Bond |
| BNT | Bank Note |
| C1 | Certificate of Indebtedness |
| C2 | Certificate of Participation |
| C3 | Certificate of Obligation |
| CA | Combined Antic |
| CALLUNIT | Callable Unit |
| CAPSEC | Capital Security |
| CAT | Insurance Linked Security |
| CDEB | Spread Quoted Debenture |
| CLN | Credit Linked Note |
| COLLTR | Collateral Trust |
| COLTS | Continuously Offered Long Term Security |
| CUSTRCPT | Custodial Receipts |
| CVDBND | Covered Bond (Other) |
| CVRDO | Corporate Variable Rate Demand Obligation |
| DEB | Debenture |
| DEPNT | Deposit Note |
| DEPSH | Depositary Preferred Share |
| DISNT | Discount Note |
| EC | Embedded Cap |
| EQUIPTR | Equipment Trust |

| | |
|---|---|
| EQUNIT | Equity Unit |
| ES | Embedded Swap |
| FA | Fund Anticipation Notes |
| FIS | Fixed Income Security |
| GDN | Global Depository Note |
| GENNT | General Term Note |
| IDX | Index Linked Security |
| INCBND | Income Bond |
| INCNT | Income Note |
| INT | Interest only |
| JRNT | Junior Note |
| JRSEC | Junior Secured |
| JRSUBDEB | Junior Subordinated Debenture |
| JRSUBNT | Junior Subordinated Note |
| LPN | Loan Participation Note |
| N1 | Construction Loan Note |
| NT | Note |
| PASSTHRU | Pass Through Certificate |
| PDEB | Percentage Quoted Debenture |
| PINT | Principal and Interest |
| PRIN | Principal only |
| RA | Rev Antic Note |
| REFBND | Refund Bond |
| SECBND | Secured Bond |
| SECFAC | Secured Facility Bond |
| SECNT | Secured Note |
| SR | Senior |
| SRBNT | Senior Bank Note |
| SRDEB | Senior Debenture |
| SRNT | Senior Note |
| SRSEC | Senior Secured |
| SRSUBDEB | Senior Subordinated Debenture |
| SRSUBNT | Senior Subordinated Note |
| SRSUBSEC | Senior Subordinated Secured |

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| | |
|---|---|
| STPROD | Structured Product |
| STRPACK | Strip Bond Package |
| SUBBNT | Subordinated Bank Note |
| SUBCPD | Subordinated Capital Debenture |
| SUBDEB | Subordinated Debenture |
| SUBNT | Subordinated Note |
| TCU | Unit of a Trust |
| TGNT | Toggle Note |
| TR | Trust |
| TRCTF | Trust Certificate |
| TRPFDSEC | Preferred Security (Trust, SPV) |
| UA | Unknown Antic Type |
| UNIT | Unit |
| UNNT | Unsecured Note |

**Appendix 2 - Coupon Type Codes and Descriptions**

| Coupon Type Code | Coupon Type Description |
|---|---|
| FXAN | Fixed: Annuity |
| FXDI | Fixed: Discount |
| FXMF | Fixed: With Multiple Frequencies of Payment |
| FXPM | Fixed: Pay only at Maturity |
| FXPP | Fixed: Partly Paid |
| FXPV | Fixed: Plain Vanilla Fixed Coupon |
| FRBF | Floating: Bull/Reverse Floating Rate |
| FRFF | Floating: Fixed then Floating |
| FRFX | Floating: Floating then Fixed |
| FRFZ | Floating: Floating then Zero |
| FROT | Floating: Floating |
| FRPM | Floating: Pay at Maturity |
| FRPV | Floating: Fixed Margin over Index |
| FRVR | Floating: Floating then Variable |
| FRZF | Floating: Zero then Floating |
| FXRV | Floating: Fixed then Reverse Float |
| VRFR | Floating: Variable then Float |
| VRDC | Variable: Deferred Coupon |
| ZCFX | Strip: Zero then Fixed |
| ZRFX | Variable: Zero then Fixed |
| ZRVR | Variable: Zero then Variable |
| FRSD | Floating: Step Down-Margin over Index |
| FRSU | Floating: Step Up-Margin over Index |
| VRGR | Variable: Step Up/Step Down |
| FXZC | Fixed: Zero Coupon |
| RGOT | Range: Range |
| STRP | Strip |
| TBPD | To Be Priced |

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**Appendix 3 - Daily List Update Reason Codes and Descriptions**

| Update Reason Code | Update Reason Description |
|---|---|
| *blank* | *No reason given* |
| MOT | Moved from OTCE |
| DNY | Delisted from NYSE |
| DAX | Delisted from AMEX |
| DAR | Delisted from ARCA |
| DNQ | Delisted from NASDAQ |
| DEX | Delisted from Exchange |
| ISV | Ineligible – Sovereign |
| ICD | Ineligible – CD |
| ICR | Ineligible – Currency |
| IMM | Ineligible – Money Market |
| ITR | Ineligible – Treasury |
| IAI | Ineligible – Accredited Investor |
| IRS | Ineligible – Other |
| BR | Bankruptcy |
| LIQ | Liquidation |
| CAL | Called |
| RED | Redeemed |
| EXC | Exchanged |
| CAN | Cancelled |
| A/M | Acquisition/Merger |
| MAT | Matured |
| LNY | Listed on the NYSE |
| LAR | Listed on the NYSE ARCA |
| LAX | Listed on AMEX |
| LNQ | Listed on NASDAQ |
| LCB | Listed on CBOE |
| ROB | Reportable to the OTCBB |
| RON | Reportable on the OTC NBB |
| RMS | Reportable to the MSRB |
| 12J | 12(j) Registration Revoked by the SEC |
| RNC | Regulatory Non Compliance |
| OTH | Other * |

*where OTH is used, please refer to the Event Comments field in the file
(CMMNT_TX) for additional information.

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# Programmatic Access example (C#, .NET)

The following is a code excerpt to illustrate how to use the MPP Download site programmatically. If you are going to access the site with an application the first step is to download the NWSF client certificate using your web browser. Install it in the browser then export the certificate from the browser, saving the certificate to a location on the machine as an X905 certificate (.cer).

*Example using the CASecurity Master:*

```csharp
string Action = "DOWNLOAD";
string file = "CAMASTER";
string facility = "TRACE";

string site =     "https:// download.finratraqs.org/DownloadHandler.ashx";
string query = string.Format("{0}?action={1}&file={2}&facility={3}", site,
                             Action, file, facility);

// Create request
HttpWebRequest webRequest = WebRequest.Create(query) as HttpWebRequest;

// Get cert and add to request
X509Certificate Cert =
      X509Certificate.CreateFromCertFile("C:\\MPP\\cert\\mpp_cert.cer");

webRequest.ClientCertificates.Add(Cert);
webRequest.Method = "GET";


// Add nwsf user/password to request

NetworkCredential nwCredentials = new NetworkCredential("user", "pwd");
webRequest.Credentials = nwCredentials;

// Make the request
HttpWebResponse Response = (HttpWebResponse)webRequest.GetResponse();

// Fiddle with the header in the response to get the file name

int pos = Response.Headers["Content-Disposition"].IndexOf("TRACE");

string Filename = Response.Headers["Content-Disposition"].Substring(pos);

// Create a file to save it in ..
StreamWriter sw = new StreamWriter("C:\\MPP\\files\\" + Filename, false);

StreamReader sr = new StreamReader(Response.GetResponseStream(),
                          Encoding.Default);
int cnt;
char [] ReadBuf = new char[1024];

while ((cnt = sr.Read(ReadBuf, 0, 1024)) != 0)
{
  sw.Write(ReadBuf);
}
```