

# Web API Specifications for the TRACE Corporate and Agency Debt File Downloads

Version 4.0

March 21, 2012

# **Revision History**

Version/Date	Changes Made
Version 1.0/November 17, 2011	Original version of specification
Version 2.0/December 2, 2011	<ul> <li>File availability - Clarification on historical file availability stated as one rolling year</li> <li>Date examples in query string changed to reflect actual historical file availability</li> </ul>
Version 3.0/January 23, 2012	<ul> <li>DEBT_TYPE_CD changed to eight byte maximum length</li> <li>DSMTN_FL changed to one byte maximum length</li> <li>Participant Daily List - list_dt format changed to MMDDYYYY format</li> <li>Participant Daily List - effective_dt format changed to MMDDYYYY format</li> <li>Participant Daily List - cd_description values changed to:</li> <li>Participant Addition</li> <li>Participant Deletion</li> <li>Participant Change</li> <li>Corporate Bonds/ELN and Agency Debt Closing Report Files</li> <li>Include Church Bonds (CHRC) as sub product type</li> </ul>
Version 4.0 (In production July 30, 2012)	Include a Daily List Timestamp in all Daily List events

# Introduction

The Trade Reporting and Quotation Service (TRAQS<sup>TM</sup>) 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. <u>Note</u>: TRAQS <u>does not replace</u> 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 <u>Corporate and Agency Debt reference data</u>. 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 <u>FINRAOperations@finra.org</u>. For technical questions or issues accessing the files, please contact FINRA Product Management at (866) 899-2107 or <u>FINRAProductManagement@finra.org</u>.

# 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 <u>https://download.finratraqs.org</u> 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

<u>NOTE:</u> 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	<b>DOWNLOAD</b> - provide the complete file.		
	<b>DELTA</b> – provide the changes since the last time the user downloaded the file.		
	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	<b>CAMASTER</b> – Security Master File for Corporate and Agency Debt		
	<ul> <li>DAILYLISTCA – Security Daily List for Corporate and Agency Debt</li> <li>PARTICIPANT – Participant List (current participants with active authorizations for the specified facility)</li> <li>PDAILYLIST – Participant Daily List (additions/deletions/changes to the Participant List of the specified facility)</li> </ul>		
	CORPBONDSBR – Corporate Bond Market Breadth		
	AGCYBONDSBR - Agency Bond Market Breadth		
	MAINVGR – Most Active Investment Grade (Media)		
	MAHIYLD – Most Active High Yield (Media)		
	MACVT – Most Active Convertible (Media)		
	MAINVGRPRT – Most Active Convertible (Media) MAINVGRPRT – Most Active Investment Grade (Print Media)		
	MAHIYLDPRT – Most Active High Yield (Print Media)		
	MACVTPRT – Most Active Fight Field (Frint Media) MACVTPRT – Most Active Convertible (Print Media)		
	STATSINVGR – Indices Investment Grade		
	STATSHIYLD – Indices High Yield		
	<b>COMPINVGR – Index Components Investment Grade</b>		
	COMPHIYLD – Index Components High Yield		
	MOVINVGR – Leading and Lagging Movers Investment Grade		
	<b>MOVHIYLD - Leading and Lagging Movers High Yield</b>		
	MOSTINVGR – 10 Most Active Index Bonds Investment Grade		
	MOSTHIYLD – 10 Most Active Index Bonds High Yield		
	CLOSCORPELN – Closing Report for Corporate Bonds and ELN's		
	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</u> <u>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.		

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

Leading and	action=DOWNLOAD&file=MOVINVGR&facility=TRACE&day=02/10/2012
Lagging Movers -	
Investment Grade	
Leading and	action=DOWNLOAD&file=MOVHIYLD&facility=TRACE&day=02/10/2012
Lagging Movers -	
High Yield	
10 Most Active	action=DOWNLOAD&file=MOSTINVGR&facility=TRACE&day=02/10/2012
Index Bonds	
Investment Grade	
10 Most Active	action=DOWNLOAD&file=MOSTHIYLD&facility=TRACE&day=02/10/2012
Index Bonds High	
Yield	
Closing Report	action=DOWNLOAD&file=CLOSCORPELN&facility=TRACE&day=02/10/20
Corporate Bonds and	12
ELN's	
Closing Report	action=DOWNLOAD&file=CLOSAGCY&facility=TRACE&day=02/10/2012
Agencies	

<u>NOTE:</u> 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: CORP AGCY ELN 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 N = Not a 144A security	1
DISSEM	Trade Report Disseminator Indicator	Y = Indicates trade reports will be disseminated N= Indicates trade reports will not be disseminated	1

# 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_TIME	Daily List Time	HH:MM:SS	
DAILY_LIST_EVENT_CD	Daily List Event Type	Valid values are: SA Security Add SD Security Delete SC Security Change	2
DAILY_LIST_RSN_CD	Daily List Reason	Reason for the addition, deletion or change. This field may be blank. 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: CORP AGCY ELN CHRC	5
TRD_RPT_EFCTV_DT	Trade Report Effective Date	YYYYMMDD format. Will be blank on Delete Event Types.	

Field Name (Header)	Description	Comments	Maximum Length
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.	

# **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	

#### **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

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

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

Field Name (Header)	Description	Comments	Maximum Length
Issuer Name	Issuer of the bond		80
Symbol	Current TRACE bond 14		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     12       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 price20		20
Yield	The weighted average yield of the bond. "C" indicates yield is unavailable because of the issue's call criteria		14

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

## **Overall Index Values Indices Files**

Field Name (Header)	Description	Comments	Maximum Length
Stat	Index Statistic	TR = Total Return $PR = Price$ $YL = Yield$ $OA - OAS$ $AS = AAS$ $VO = Volume$	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	Description	Comments	Maximum Length
(Header)			
Index Type			30
Symbol	FINRA assigned Symbol		14
Cusip	CUSIP	This field will be blank for	9
_		firms that do not have a	
		CUSIP license in place	
Rank			2

# Corporate Bonds/ELN and Agency Debt Closing Report Files

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

#### **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&fa cility=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&facil ity=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&facil ity=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=T RACE

#### **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&facili ty=TRACE

#### 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&fa cility=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?<u>action=DOWNLOAD&file=CORPBONDSBR&facility=TRACE&day=02/10/2012</u>

#### 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. <u>https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=MAINVGR&facility</u> <u>=TRACE&day=02/10/2012</u>

#### Example 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. <u>https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=MAINVGRPRT&fa</u> <u>cility=TRACE&day=02/10/2012</u>

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

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

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

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

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

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

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

This request retrieves the 10 most active high yield index bonds. <u>https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=MOSTHIYLD&facility=TRACE&d</u> <u>ay=02/10/2012</u>

**Example 14 - Get the Agency Closing Report file** 

This request retrieves the closing report for agency debt. <u>https://download.finratraqs.org/DownloadHandler.ashx?action=DOWNLOAD&file=CLOSAGCY&facili</u> <u>ty=TRACE&day=02/10/2012</u>

#### **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 8.12500000000000000 FXPV 20110516 20191015   N Y
761157AB2  AGCY BND Resolution Fding RESFC 8.625
01/15/30 8.62500000000000000 FXPV 20110516 20300115   N Y
761157AC0  AGCY BND Resolution Fding RESFC 8.875
04/15/30 8.875000000000000000 FXPV 20110516 20300415   N Y
761157AD8  AGCY BND Resolution Fding RESFC 8.875
07/15/20 8.875000000000000000 FXPV 20110516 20200715   N Y
761157AE6  AGCY BND Resolution Fding RESFC 9.375
10/15/20 9.375000000000000000 FXPV 20110516 20201015   N Y
078167AZ6  CORP SRDEB Verizon Pennsyl VZ 8.350 12/15/30
PUT 8.3500000000000000 FXPV 20110516 20301215   N Y
048825AW3  CORP DEB Atlantic Richfld BP 9.000
04/01/21 9.00000000000000000 FXPV 20110516 20210401   N Y
048825AY9  CORP DEB Atlantic Richfld BP 9.000
05/01/31 9.00000000000000000 FXPV 20110516 20310501   N Y
669812BQ1  CORP DEB Nova Scotia Pwr NSI 9.400 04/01/21
DFSd 9.4000000000000000 FXPV 20110516 20210401   N Y
761157AG1  AGCY BND Resolution Fding RESFC 8.625
01/15/21 8.62500000000000000 FXPV 20110516 20210115   N Y
502487AA9  CORP UNNT Caja de Ahor y CAIXA 0.446 01/23/12
FRN 0.44556000000000000 FRSU 20110516 20120123   N Y
39136MAA4  CORP DEB Great West Lf Cp GWO 6.625
11/15/34 6.62500000000000000 FXPV 20110516 20341115   N Y
749941AG5  CORP SUBNT RF Micro Devices RFMD 0.750 04/15/12
CVT 0.75000000000000000 FXPV 20110516 20120415   N Y
749941AJ9  CORP SUBNT RF Micro Devices RFMD 1.000 04/15/14
CVT 1.00000000000000000 FXPV 20110516 20140415   N Y
83568GAA2  CORP SRNT SonoSite SONO 3.750 07/15/14
CVT 3.75000000000000000 FXPV 20110516 20140715   N Y
825870AA6  CORP SRNT Sidetur Finance SIDFN 10.000 04/20/16
11 10.0000000000000000 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

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 HREC 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|ABNC|ABNC 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.

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
СА	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

**Appendix 1 - Debt Type Codes and Descriptions** 

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
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

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

Appendix 2 - Coupon Type Codes and Descriptions

Update Reason Code	Update Reason Description
blank	No reason given
МОТ	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
ОТН	Other *

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

# 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:**

```
string Action = "DOWNLOAD";
string file = "CAMASTER";
string facility = "TRACE";
string site = "https:// download.finratrags.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);
}
```