# DATASCOPE SELECT

RELEASE 13.2

# RELEASE NOTES

**DOCUMENT VERSION 1.1**

Date of Issue: November 2019

# Contents

# About this Document

## Overview

DataScope Select is a hosted data extraction platform that provides access to global pricing, validated terms and conditions, historical data content, corporate actions, cross-reference and legal entity and compliance data. Cross-asset support includes equities, funds, derivatives, money/foreign exchange, warrants, fixed income securities, commodities and sell-side estimates, as well as user-defined securities (credit default swap, interest rate swap, and over-the-counter equity option contracts).

## In this Document

This document details the new and enhanced features and content available in the DataScope Select 13.2 release. This document supersedes all information announced previously in Product Change Notification 11284.

## Related Documentation

The complete DataScope Select documentation set is available on the DataScope Select product page via MyRefinitiv.

The DataScope Select documentation set includes:

- Quick Start Guide

  Gets you started using the DataScope Select user interface and provides a high-level overview of the extraction creation process. This document is intended for users who are new to the DataScope Select product.

- User Guide

  Provides an overview of the DataScope Select user interface and instructions for creating instrument lists, report templates, and schedules for extractions. This comprehensive document provides details related to each step in the extraction creation process.

- Data Content Guide

  Provides definitions, data types, and maximum field widths for all data fields available for extraction. Fields are presented by report template type in Excel format, which allows for easy viewing, filtering and integration into your own internal systems.

- FTP User Guide

  Describes the DataScope Select FTP Hosted Service and provides instructions for creating the report request file required for transferring input lists, report templates, and schedules.

- REST API Help

  Rest API Help enables you to explore the API Reference Tree for the most detailed API documentation, supplemented by working C# and HTTP code examples and thorough explanations of key REST API processing principles. REST API Help is available via the DataScope Select **Help** menu.

- SOAP API Programmer Guides

  This three-document set provides instructions for using the SOAP API. Note that the SOAP API has been replaced with the Rest API, DataScope Select's next generation API designed around REST (Representational State Transfer) architecture. Client are encouraged to use the REST API I to take advantage of the full offering of extraction capabilities available in DataScope Select.

- ISO 15022 User Guide

  Introduces the ISO 15022 Service and provides detailed information on the event coverage available via DataScope Select. Also describes the process for retrieving and understanding equity- and fixed income-related messages processed via the DataScope Select HTTP/HTTPS and FTP/SFTP platforms.

## Service & Support

The Refinitiv Statement of Service is available on MyRefinitiv. MyRefinitiv is the Refinitiv portal that provides a single access point for timesaving support services, along with billing, user management, and information. For support using DataScope Select, please raise a query by accessing Help & Support at MyRefinitiv.

You are encouraged to subscribe to the following support channels to keep informed of changes to products and data, and to be notified of any service issues or changes:

- **Change Notifications**
  - **Product** change notifications detail new, enhanced, or changed functionality, which may require your action, in products that you use.
  - **Content** change notifications alert you to upcoming changes to real-time and historical data across all asset classes that are relevant to you.
  - **RIC** change notifications inform you of planned changes to Reuters Instrument Codes.
- **Service Alerts**

  You can subscribe to alerts about planned maintenance and unplanned service issues affecting your products and services, and be notified via SMS or email.

## Feedback

We invite your comments, corrections, and suggestions about this document: access the Feedback option under Help & Support at MyRefinitiv. Your feedback helps us continue to improve our user assistance.

## Your Personal Information

Refinitiv is committed to the responsible handling and protection of personal information. We invite you to review our Privacy Statement, which describes how we collect, use, disclose, transfer, and store personal information when needed to provide our services and for our operational and business purposes.

# Release Highlights

The following table summarizes the new and updated features and content available in DataScope Select 13.2, preceded by important product changes requiring client action.

| DataScope Select 13.2 Features | GUI | FTP | REST API |
|---|---|---|---|
| **Planned Changes Requiring Client Action** | | | |
| • Legacy Timeseries Pricing Reports to be Removed | ✓ | ✓ | ✓ |
| • Reminder: New Release Window Time | ✓ | ✓ | ✓ |
| **New Features & Functionality** | | | |
| **Extraction Capabilities** | | | |
| • Composite – Instrument Extraction Limit Increased | ✓ | ✓ | ✓ |
| • Composite – Corporate Actions Data to Exclude Deleted Events | ✓ | ✓ | ✓ |
| • Composite – MIC List Field Enhancement | ✓ | ✓ | ✓ |
| • Composite & Terms and Conditions – MiFID & FCA Reporting Enhancements | ✓ | ✓ | ✓ |
| • Corporate Actions ISO 15022 Events – BONU Event Notification Reporting Update | ✓ | ✓ | ✓ |
| • Entity Audit, Detail & Hierarchy – New User Preference to Expose Full Entity Universe | ✓ | ✓ | |
| • Intraday Pricing – Retrieve Reuters Polls & Economic Data | ✓ | ✓ | ✓ |
| • Price History/Single Historical Price - New Fields for Adjusting Historical Prices | ✓ | ✓ | ✓ |
| • Price History, Single Price History & Elektron Timeseries– Retrieve Forecast Data in Range Queries | ✓ | ✓ | ✓ |
| **Import, Search & Extraction** | | | |
| • PermID Supported for Instrument/Entity Import & Search | ✓ | ✓ | ✓ |
| • Import Logic for OTC Derivatives Explained | ✓ | ✓ | ✓ |
| **Screen Enhancements** | | | |
| • Asia & EMEA Premium Pricing Cycle Times Updates | ✓ | | ✓ |

| DataScope Select 13.2 Features | GUI | FTP | REST API |
|---|---|---|---|
| • Government/Corporate & CMO Details – Day Count Code Reporting Update | ✓ | | |
| • REST API Help – Extraction Limits Screen Updated to Reflect Current Values | | | ✓ |
| **New & Updated Fields** | | | |
| **New Fields** | | | |
| • Composite | ✓ | ✓ | ✓ |
| • Composite & Terms and Conditions | ✓ | ✓ | ✓ |
| • Composite & EOD Pricing | ✓ | ✓ | ✓ |
| • Composite, EOD Pricing & Terms and Conditions | ✓ | ✓ | ✓ |
| • Intraday Pricing | ✓ | ✓ | ✓ |
| • Entity Detail | ✓ | ✓ | ✓ |
| • Premium Pricing | ✓ | ✓ | ✓ |
| • Price History | ✓ | ✓ | ✓ |
| • Terms and Conditions | ✓ | ✓ | ✓ |
| • Tick History Time and Sales | ✓ | | ✓ |
| **Expanded & Updated Field Coverage** | | | |
| • Composite & Terms and Conditions | ✓ | ✓ | ✓ |
| • Premium Pricing | ✓ | ✓ | ✓ |
| • Price History | | | |
| **Field Deletions** | | | |
| • Bond Schedules | ✓ | ✓ | ✓ |
| • Intraday Pricing | ✓ | ✓ | ✓ |
| **Data Retrieval Updates** | | | |
| • Intraday Pricing | ✓ | ✓ | ✓ |
| • Multiple Reports | ✓ | ✓ | ✓ |

| DataScope Select 13.2 Features | GUI | FTP | REST API |
|---|---|---|---|
| **Field Definition Update** | | | |
| • Composite & End Of Day Pricing | ✓ | ✓ | ✓ |
| **Maximum Field Length Changes** | | | |
| • MBS Factor History | ✓ | ✓ | ✓ |

# Product Changes Requiring Client Action

## Legacy Timeseries Pricing Reports to be Removed – Take Action Now

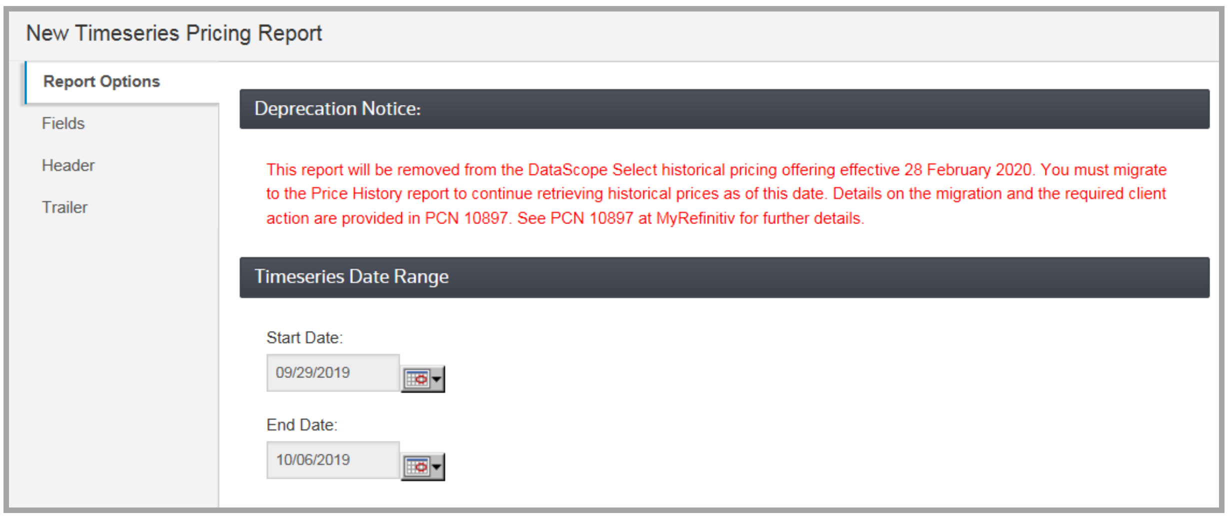
As announced in PCN 10897, the legacy **Timeseries Pricing** and **Single Historical Price** reports will be removed from the DataScope Select historical pricing offering and replaced with the newer **Price History** and **Single Price History** reports as of 28 February 2020.

These next-generation reports leverage the Elektron Timeseries web service, Refinitiv's strategic source for historical content. This state-of-the-art web service is highly reliable, fast and well supported, and enables the **Price History** and **Single Price History** reports to offer several enhancements over the legacy **Timeseries Pricing** and **Single Historical Price** reports, including faster extraction responses, increased instrument processing limits and additional fields.

**All Timeseries Pricing and Single Historical Price clients are required to migrate to the Price History and Single Price History reports no later than 28 February 2020.**

Please review PCN 10897 for the required client action for migrating to the new reports. A data mapping document is included that provides a comparison of fields in the **Timeseries Pricing** and **Price History** reports. You are encouraged to start the migration process as soon as possible. Please reach out to your local account manager for assistance with the migration process.

In this release, you are reminded of the migration with a note added to the **Report Options** screen via the **Timeseries Pricing** and **Single Historical Price reports**:




## Reminder: New Release Window Time

As a reminder, the regular release window time for installing major DataScope Select releases (four times per year) has changed to 13:00 GMT Saturday - 13:00 GMT Sunday as of DataScope Select 13.1 (July 2019)  This change was announced in PCN 10940,

The shift in time (five hours earlier) aligns the DataScope Select maintenance window time with the maintenance window times of other major Refinitiv products.

Please note that the Maintenance Window for non-release weekends remains 00:00 GMT – 18:00 GMT Sundays.

# New Features & Functionality

## Extraction Capabilities

### Composite – Instrument Extraction Limit Increased

The limit on the number of instruments that can be processed in a single **Composite** extraction before file code and chain expansion has been increased to 60,000 instruments from 50,000. This enhancement is applicable to **Composite** extractions executed across the Browser, FTP and REST API platforms.

The limit on the number of expanded instruments from file codes and chains in a single **Composite** extraction remains 150,000.

When the extraction executes, the first 60,000 instruments, or 150,000 expanded instruments, will be returned in the output file. Instruments beyond these limits will be ignored and noted in the corresponding notes file, as is current behavior.

### Composite – Corporate Actions Data to Exclude Deleted Events

Corporate actions data extracted in **Composite** reports has been enhanced to exclude deleted events by default. Now, only valid records will be returned.

If the latest record is a deleted event, then the previous active record will be returned in the output file.

### Composite – MIC List Field Enhancement

Clients with Shareholder Disclosure permissions can now retrieve data for the existing **MIC List** field in **Composite** extractions without Terms and Conditions permissions.

Access to the **MIC List** field now requires either Shareholder Disclosure or Terms and Conditions permissions. Previously, the field required Terms and Conditions permissions exclusively.

### Composite & Terms and Conditions – MiFID & FCA Reporting Enhancements

Several new fields have been added to the **Composite** and **Terms and Conditions** reports to enable Markets in Financial Instrument Directive (MiFID) and UK Financial Conduct Authority (FCA) clients to identify instruments with reporting obligations.

These additions include several EU Benchmark Regulation (EUBMR) added to the **Terms and Conditions** report only.

Access to these fields requires MiFID permissioning. Please contact your account team for details.

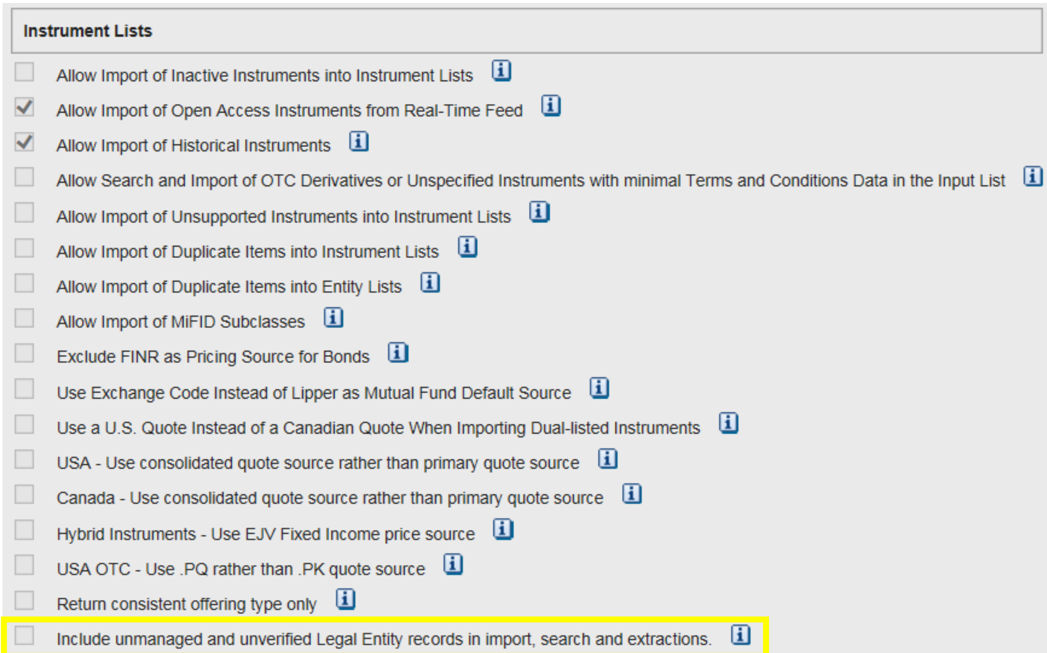
### Corporate Actions ISO 15022 Events – BONU Event Notification Reporting Update

The Renounceable Status of Entitlements reporting for Bonus Notifications (BONU) has been updated to no longer report 22F::SELL//NREN" or ":22F::SELL//RENO" in Sequence D.

Previously, :22F::SELL//NREN within Sequence D was always shown, even when there was no Intermediate Security (RHDI scenario).

## Entity Audit, Detail & Hierarchy – New User Preference to Expose Full Entity Universe

A new user preference to include unmanaged and unverified entity records on import, search and extraction has been added to expose the full breadth of entity content available.




When **Include unmanaged and unverified Legal Entity records in import, search and extractions** is selected, all entities will be exposed. This preference is cleared by default to support current functionality of limiting the entity offering to managed companies only.

NOTE: REST API search support for unmanaged and unverified entities is not available in this release. It is planned for DataScope Select 13.3.

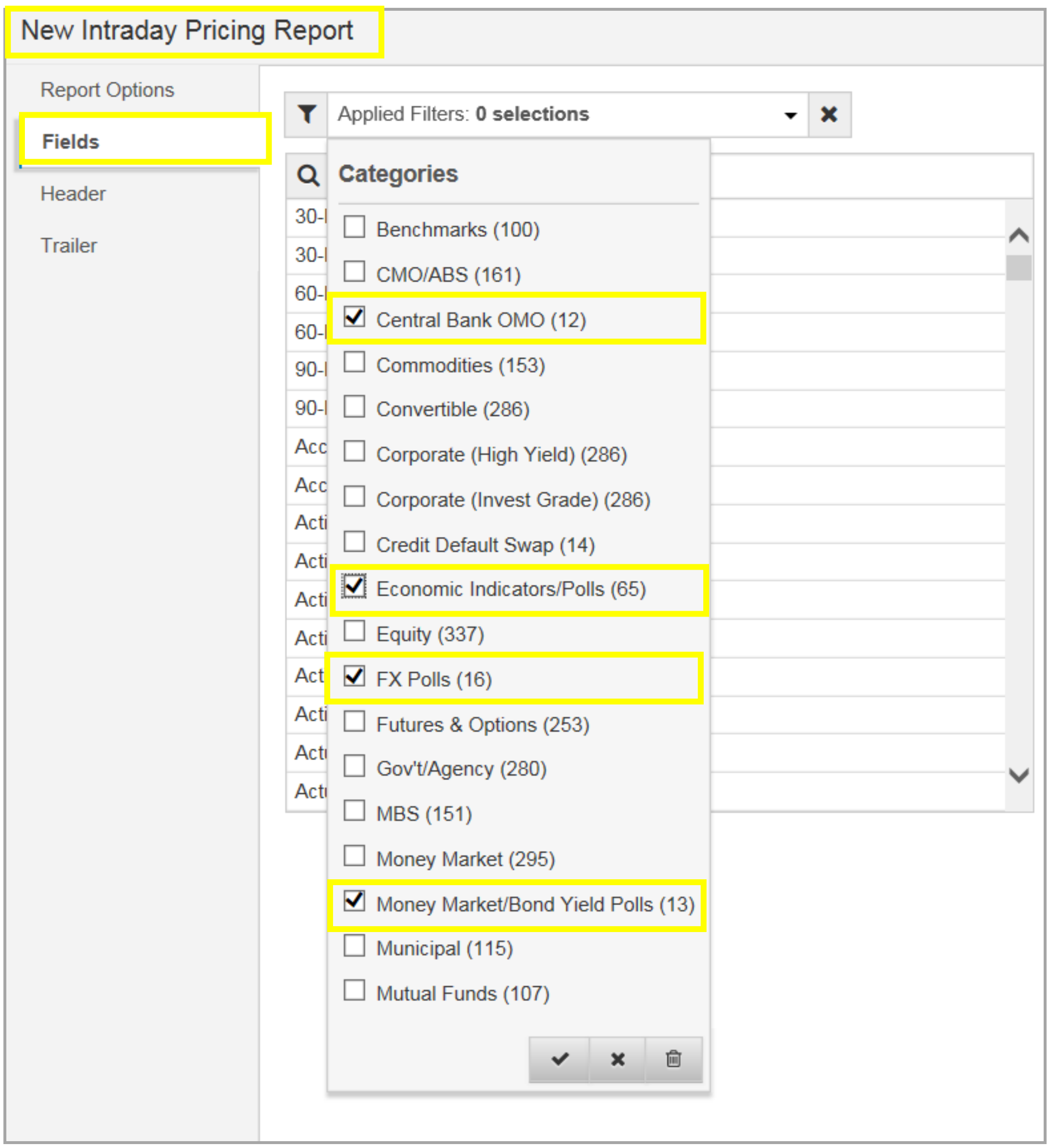
## Intraday Pricing – Retrieve Reuters Polls & Economic Data

New logical fields have been added to the **Intraday Pricing** report for retrieving Reuters Polls and economic data. Reuters Polls includes economic data, central bank policy rates, foreign exchange polls and money market/bond yield polls.

Please note that Reuters Polling Data is produced by Reuters News/Editorial. and following the launch of Refinitiv, this data is now third-party content. Full coverage to this content will be accessible to all clients for a period of six months, after which the content will become fee-liable.

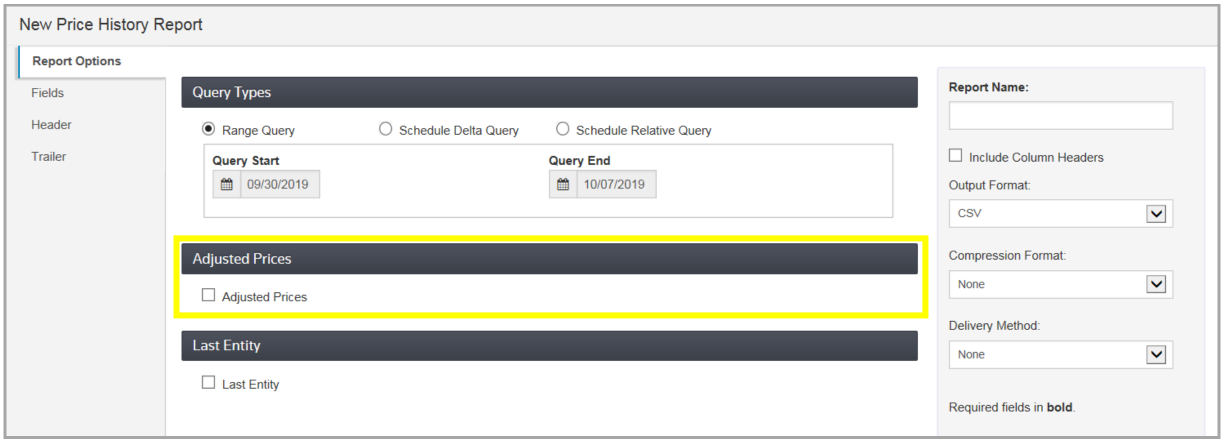
Please see Data Notification DN105137 for details and contact your account team for more information.

To support this new content, new categories have been added to the **Fields** tab for **Intraday Pricing** reports: **Central Banks OMO**, **Economic Indicators/Polls**, **FX Polls** and **Money Market/Bond Yield Polls**:



## Price History/Single Historical Price - New Fields for Adjusting Historical Prices

New fields have been added to provide transparency on adjustment values when the **Adjusted Price** box is cleared in the **Report Options** screen for **Price History** and **Single Price History** reports: **Adjustment Value - Capital Change**, **Adjustment Value - Currency Re-Denomination**, **Adjustment Value -Pricing** and **Adjustment Value -Timeseries**.




For clients migrating from the legacy Timeseries Pricing and Single Historical Price reports, these fields should be used in place of the **Split Factor** field when retrieving unadjusted prices.

The **Split Factor** field provides a calculated value to adjust historical prices in **Timeseries Pricing** and **Single Historical Price** reports, regardless of the adjustment event type. The four new adjustment value fields added to the **Price History** and **Single Price History** reports are more logical than the single **Split Factor** field and provide a specific adjustment method for each adjustment event type, as explained in the following table.

Key: M = Multiply , D = Divide , N = None

| CORAX Event / Field Type | DIS (DISCOUNT) | OTH (OTHER) | PRC (PRICE) | RAT (RATE) | TUR (TURNOVER) | VOL (VOLUME) | YLD (YIELD) |
|---|---|---|---|---|---|---|---|
| Adjustment Value - Capital Change | N | N | M | M | N | D | N |
| Adjustment Value - Currency Re-Denomination | N | N | D | D | N | N | N |
| Adjustment Value - Pricing | N | N | M | M | N | N | N |
| Adjustment Value - Timeseries | N | N | M | M | N | D | N |

For example, If **Adjustment Value - Capital Change** returns a value, then you must multiply that value with the historical **Price** or **Rate** value, and then divide by **Volume**.

NOTE: These calculations are required only when retrieving unadjusted prices in **Price History** and **Single Price History** extractions. To retrieve adjusted prices, make sure the **Adjusted Prices** box is selected in the **Report Options** screen.

### Price History, Single Price History & Elektron Timeseries– Retrieve Forecast Data in Range Queries

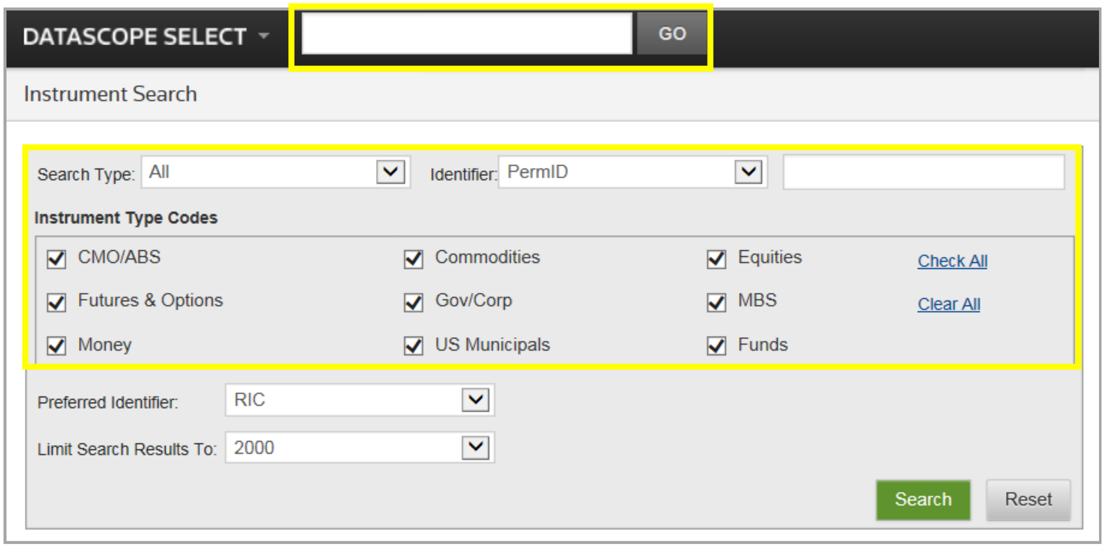
Forecast Data from Wood Mackenzie is now available for extraction in **Price History**, **Single Price History** and **Elektron Timeseries** reports. This content is available for **Range** queries only when a future date is specified. Access to forecast data requires third-party content permissions and is available as an orderable service. Please contact your account team for details.

## Import, Search & Extraction

### PermID Supported for Instrument/Entity Import & Search

Permanent Identifier, or PermID, is now a supported identifier type that you can use to import and search at the instrument, quote and entity level. When importing PermIDs, use the three-character code, represented as **PID** for the GUI and FTP and **Pid** for the REST API, and the corresponding numeric code, separated by a comma. DataScope Select supports PermID with a maximum length of 18 digits. Most supported PermIDs are currently 12 digits.

You can search PermIDs via the **GO** box along the top of the DataScope Select user interface or via **Search** using the **All** search or individual search screens.




Exceptions are for Benchmarks, CDS, IRS, Chains, Commodities, Corporate Actions, Deals, File Code, Historical, Loans, Money, OTC Equity Options. These individual search screens do not support PermID searches.

PermIDs for supported instruments will be validated upon import. Upon extraction, these instruments will be revalidated, in the event that previously imported instruments are found in the Government/Corporate, CMO or Municipal database, if the instrument exists there.

NOTE: Importing input lists with more than 25,000 Perm IDs has been observed to take from 3-10 minutes. To improve import processing times, include the instrument's market segment code in the import file. Market segment is specified using **$segs=** followed by one or more segment codes.

For example, a government/corporate instrument would be identified as follows:

PID, *permid*,, $segs=G.

Please see the *DataScope Select User Guide* for supported segment codes and additional details on importing input lists.

NOTE: Access to embargoed ISINs for OTC PermIDs expanded upon extraction will require permissions. Embargoed ISINs refer to EZ-ISINs created less than 24 hours earlier as of the extraction execution. Access to these ISIN values during the first 24 hours of their creation requires licensing. Please contact your account team for details. EZ-ISINs older than 24 hours are not subject to embargos.

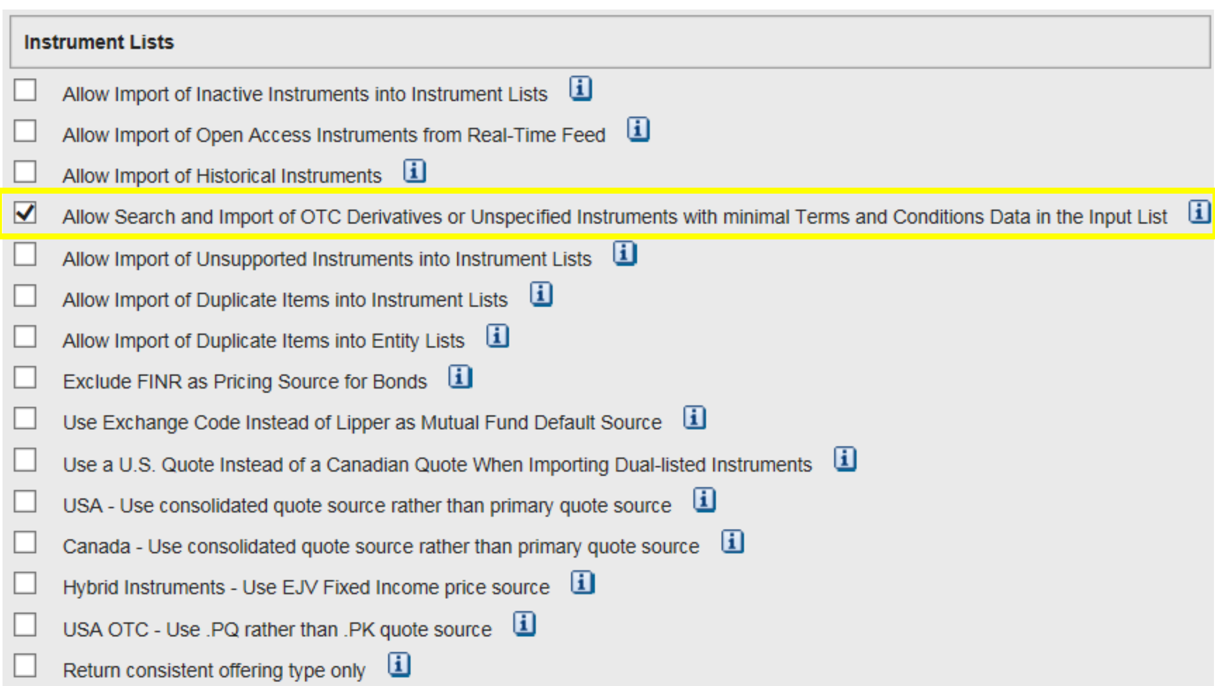
## Import Logic for OTC Derivatives Explained

The tooltip for the preference **Allow Search and Import of OTC Derivatives or Unspecified Instruments with minimal Terms and Conditions Data in the Input List** has been expanded to explain how import will be prioritized when this option is selected.

**New Tooltip:**

Select this option to search and import OTC derivatives or instruments with limited terms and conditions data. These instruments are primarily available to support MiFID, with ESMA-mandated reference attributes available. Note that this option will still prioritize “Full Terms” data over “Limited Terms” instruments, possibly resulting in inactive quotes being imported from the “Full Terms” data as a priority, even if an active quote from the “Limited Terms“ database is available. You can also experience slowness when searching and importing.

This tooltip appears in the **Instrument Lists** section of the **General Preferences** screen:



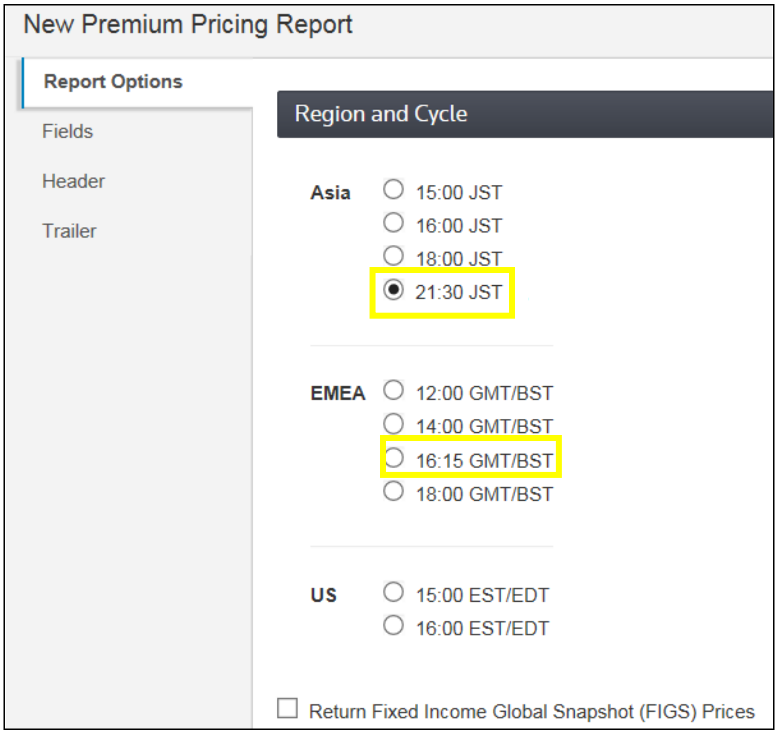

NOTE: If you have **Allow Import of Inactive Instruments in Instrument Lists** selected and still want to favor active over inactive quotes, make sure **Allow Search and Import of OTC Derivatives or Unspecified Instruments with minimal Terms and Conditions Data** is cleared. When **Allow Search and Import of OTC Derivatives** is also selected, inactive quotes will take the priority over active quotes on import.

# Screen Enhancements & Updates

## Asia & EMEA Premium Pricing Cycle Times Updates

Asia and EMEA Premium Pricing Cycle times shown on DataScope Select screens have been updated to correclty reflect the cycle times currently in Production.

The Asia Premium Pricing Cycle time now reflects 21:30 JST instead of 22:00 JST; EMEA now reflects 16:15 GMT/BST instead of 16:00 GMT/BST. This update has been applied across all DataScope Select screens, including the **Premium Pricing Report Options** screen:




**Please note that this update is a screen change only and requires no client action**.

The REST API will be updated with two additional enumerated values for requesting Asia and EMEA Premium Pricing extractions: `PremiumPricingAsia930PM` and `PremiumPricingEmea415PM` while the existing `PremiumPricingAsia10PM` and `PremiumPricingEmea4PM` values will continue to be supported.

While no changes to Premium Pricing requests via the REST API are required immediately, you are encouraged to begin using the `PremiumPricingAsia930PM` and `PremiumPricingEmea415PM` values, as the legacy values will be removed in a future release.

**In the interim, you can continue using the legacy `PremiumPricingAsia10PM` and `PremiumPricingEmea4PM` values.**

**Enum: PremiumPricingRegionCycle**

The global regions and release cycle times for retrieving daily premium prices from Thomson Reuters Pricing Service (TRPS). The regions and cycles are listed below.

| Value | Description | Summary |
|---|---|---|
| PremiumPricingAsia10PM | | 10:00 PM JST (DEPRECATED, USE 9:30 PM INSTEAD) |
| PremiumPricingAsia3PM | | 3:00 PM JST |
| PremiumPricingAsia4PM | | 4:00 PM JST |
| PremiumPricingAsia6PM | | 6:00 PM JST |
| PremiumPricingAsia930PM | | 9:30 PM JST |
| PremiumPricingEmea12PM | | 12:00 PM GMT/BST |
| PremiumPricingEmea2PM | | 2:00 PM GMT/BST |
| PremiumPricingEmea415PM | | 4:15 PM GMT/BST |
| PremiumPricingEmea4PM | | 4:00 PM GMT/BST (DEPRECATED, USE 4:15 PM INSTEAD) |
| PremiumPricingEmea6PM | | 6:00 PM GMT/BST |
| PremiumPricingUS3PM | | 3:00 PM EDT |
| PremiumPricingUS4PM | | 4:00 PM EDT |

## Government/Corporate & CMO Details – Day Count Code Reporting Update

The reporting of **Day Count Code** in the **Details** screen for Government/Corporate and CMO instruments has been updated to show an abbreviated description instead of the expanded details.

**Day Count Code** maps to the day_cnt_cds table via the GCODES Viewer. The value reported for this field is now derived from the day_cnt_descr column instead of the day_cnt_ldescr column, resulting in a shortened description.

For example, the following description will be output for the following **Day Count** value:

| | |
|---|---|
| **Day Count** | 30/360 US, 30U/360, 30US/360 |

instead of:

| | |
|---|---|
| **Day Count** | The start date (Date1) and end date (Date2) of the period are adjusted as follows (more than one rule may take effect; they are applied in order, and if a date is changed in one rule the changed value is used in the following rules): Date1 = (D1,M1,Y1) Date2 = (D2,M2,Y2) If (Date2 is end of the month) and (Date1 is the last day of February) and (Date2 is the last day of February), then change D2 to 30. If (Date2 is end of the month) and (Date1 is the last day of February), then change D1 to 30. If D2 is 31 and D1 is 30 or 31, then change D2 to 30. If D1 is 31, then change D1 to 30. Day Count Fraction = (360*(Y2-Y1)+30*(M2-M1)+D2-D1) / 360 |

# REST API Help – Extraction Limits Screen Updated to Reflect Current Values

The **Extraction Limits** screen via the **REST API Help > SDK** menu has been updated to show accurate limits by report template type. No changes to the limits have been implemented in this release. **This update is a screen change only.**

Extraction Limits

**Extraction Limits by Report Template**

Extraction processing limits for the GUI, FTP and REST API platforms are identified by report type below.
NOTE: SOAP API limits differ. See the DataScope Select SOAP API Programmer Guides for details.

| | |
|---|---|
| Legal Entity Detail | 50000 legal entities before file code and chain expansion. |
| Estimate Actuals | 3000 instruments before file code and chain expansion;<br>3000 after file code and chain expansion. |
| Estimate Company Footnote | 3000 instruments before file code and chain expansion;<br>3000 after file code and chain expansion. |
| Estimate Detail | 3000 instruments before file code and chain expansion;<br>3000 after file code and chain expansion. |
| Tick History Intraday Summaries | 30000 instruments before file code and chain expansion;<br>30000 after file code and chain expansion. |
| Timeseries Pricing - Single Historical Price | 50000 instruments before file code and chain expansion; |
| Estimate Footnote | 3000 instruments before file code and chain expansion;<br>3000 after file code and chain expansion. |
| Premium Pricing EMEA 2:00 PM GMT/BST | 150000 instruments before file code and chain expansion;<br>250000 after file code and chain expansion. |
| Tick History Market Depth | 30000 instruments before file code and chain expansion;<br>30000 after file code and chain expansion. |
| Premium Pricing US 3:00 PM EST/EDT | 150000 instruments before file code and chain expansion;<br>250000 after file code and chain expansion. |
| Ownership Owners | 500 instruments before file code and chain expansion; |
| Premium Pricing EMEA 4:15 PM GMT/BST | 150000 instruments before file code and chain expansion;<br>250000 after file code and chain expansion. |
| Fixed Income Analytics | 50000 instruments before file code and chain expansion;<br>50000 after file code and chain expansion. |
| Estimate Summary | 3000 instruments before file code and chain expansion;<br>3000 after file code and chain expansion. |
| Price History - Single Price History | 10000 instruments before file code and chain expansion;<br>10000 after file code and chain expansion. |
| StarMine | 50000 instruments before file code and chain expansion;<br>50000 after file code and chain expansion. |

# New & Updated Fields

## New Fields

Additional details are provided in the attachment *DataScope Select 13.2 New and Updated Fields*.

### Composite

| Data Type | Field | Coverage |
|---|---|---|
| Indexed Performance | Total Return Index Date | Equity<br>Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles |

### Composite & Terms and Conditions

| Data Type | Field | Coverage |
|---|---|---|
| Market Identifier | Hungary Code | Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles<br>Municipals |
| MiFID & FCA | MiFID Asset Class Perm ID | Equity<br>OTC and Limited Terms<br>Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles<br>CMO/ABS<br>Futures & Options<br>Commodities<br>Municipals<br>**Note:** In this release, this field will only populate for Derivatives (excluding Warrants/Securitized Derivatives) |
| MiFID & FCA | Relevant Competent Authority - ESMA<br>Relevant Competent Authority - FCA | Equity<br>OTC and Limited Terms<br>Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles<br>CMO/ABS<br>Futures & Options<br>Commodities<br>Municipals |

| Data Type | Field | Coverage |
| --- | --- | --- |
| MiFID & FCA | UK ToTV - DSB<br>UK ToTV Effective Date - DSB<br>UK uToTV - DSB<br>UK uToTV Effective Date - DSB | OTC and Limited Terms |
| Reference | Cheapest To Deliver Basket ISIN List<br>Erosion Start Day<br>Final Inventory Day<br>First Block Trade At Settlement Day<br>First Intention Day<br>Initial Inventory Due Day<br>Initial Margin<br>Last Block Trade at Settlement Day<br>Last Exchange Futures for Physical Day<br>Last Intention Day<br>Last Notice Day<br>Maintenance Margin<br>Position Removal Day<br>Settlement Day | Futures & Options |
| Reference | LSE Trading Parameter | Equity |

### Composite & EOD Pricing

| Data Type | Field | Coverage |
| --- | --- | --- |
| Pricing | Ask Implied Volatility<br>Bid Implied Volatility | Futures & Options |

### Composite, EOD Pricing & Terms and Conditions

| Data Type | Field | Coverage |
| --- | --- | --- |
| Testing | Is Test Instrument | Equity<br>Futures & Options |

### Intraday Pricing

| Data Type | Field | Coverage |
| --- | --- | --- |
| Convexity | Convexity Bias | Money Market<br>Futures & Options |
| Reference | Exchange Region Code | Equity<br>Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles |

| Data Type | Field | Coverage |
|---|---|---|
| | | MBS<br>CMO/ABS<br>Futures & Options |
| Reuters Polls & Economic Data | Consensus Type<br>Forecast - Low<br>Forecast Count<br>Forecast Date<br>Forecast High<br>Forecast Mean<br>Forecast Median<br>Forecast Mode<br>Forecast Standard Deviation<br>Forecast Time<br>Reuters Poll | Central Bank OMO<br>Economic Indicators/Polls<br>FX Polls<br>Money Market/Bond Yield Polls |
| Reuters Polls & Economic Data | Forecast Lookback Period<br>Forecast Predicted Surprise<br>Forecast Smart Forecast | Economic Indicators/Polls<br>FX Polls |
| Reuters Polls & Economic Data | Actual - High<br>Actual - Low<br>Actual Correction Date<br>Actual Correction Flag<br>Actual Correction Time<br>Actual Event Time<br>Actual Revised<br>Convexity Bias<br>Economic Indicator Source<br>Economics Actual<br>Event Date<br>Event End Date<br>Event Start Date<br>Event Status - Conf Tentative<br>Exchange Region Code<br>Forecast High - High<br>Forecast High - Low<br>Forecast Low - High<br>Forecast Low - Low<br>Forecast Mean - High<br>Forecast Mean - Low<br>Forecast Median - High<br>Forecast Median - Low<br>Forecast Mode - High<br>Forecast Mode - Low<br>Forecast Smart Forecast - High<br>Forecast Smart Forecast - Low<br>Indicator Long Name | Economic Indicators/Polls |

| Data Type | Field | Coverage |
|---|---|---|
| | Indicator Short Name<br>Metric Prefix<br>NDOR - Next Date of Release<br>NDOR Reference Period<br>Precision<br>Prior<br>Prior - High<br>Prior - Low<br>Prior Release RIC<br>Prior Revised<br>Prior Revised - High<br>Prior Revised - Low<br>Publish Time for Actual<br>Reference Period<br>Release Type - Prelim Final<br>Reported Unit<br>Revised - High<br>Revised - Low<br>Revised Correction<br>Revised Correction Date<br>Revised Correction Time<br>Revision Date<br>Revision Time<br>StarMine Market Relevance Score | |
| Reuters Polls & Economic Data | Forecast Effective Date | FX Polls<br>Money Market/Bond Yield Polls |
| Reference | Local Language Display Name | Equity<br>Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles<br>Futures & Options<br>Mutual Funds |

## Entity Detail

| Data Type | Field | Coverage |
|---|---|---|
| Ratings / Classification | Dominion Issuer Long Rating<br>Dominion Issuer Long Rating – F<br>Dominion Issuer Long Rating Date<br>Dominion Issuer Long Rating Date – F<br>Dominion Issuer Short Rating<br>Dominion Issuer Short Rating – F<br>Dominion Issuer Short Rating Date<br>Dominion Issuer Short Rating Date – F<br>Entity Repaper date<br>Entity Tier | Entities |

## Premium Pricing

| Data Type | Field | Coverage |
|---|---|---|
| Fixed Income | 3 Year Yield<br>4 Year Yield<br>5 Year Yield<br>Country Code<br>Depth of Brokers<br>Depth of Quotes<br>Derived Price Indicator<br>Moodys Facility Rating<br>Moodys Watch<br>Moodys Watch Description<br>Previous Ask Price<br>Previous Bid Price<br>Previous Mid Price<br>S&P Facility Rating<br>S&P Watch<br>S&P Watch Description<br>SIC Code in League Table<br>SIC Code in League Table Description | Bank Loans |

## Price History

| Data Type | Field | Coverage |
|---|---|---|
| Pricing | Adjustment Value - Capital Change<br>Adjustment Value - Currency Re-Denomination<br>Adjustment Value - Pricing<br>Adjustment Value – Timeseries<br>Market Open | Equity |
| Pricing | Days To Expiration | Futures and Options |

### Terms and Conditions

| Data Type | Field | Coverage |
|---|---|---|
| MiFID & FCA | BMR Administrator Country – ESMA<br>BMR Benchmark Administrator LEI – ESMA<br>BMR Benchmark Administrator Name – ESMA<br>BMR Benchmark ID – ESMA<br>BMR Benchmark Name – ESMA<br>BMR Compliance<br>BMR Contact Info – ESMA<br>BMR Endorsing Entity Contact – ESMA<br>BMR Endorsing Entity LEI – ESMA<br>BMR Endorsing Entity Name – ESMA<br>BMR Entity ID – ESMA<br>BMR EU EEA Status – ESMA<br>BMR Family Name<br>BMR Last Confirmation Date<br>BMR Relevant Authority – ESMA<br>BMR Root – ESMA<br>BMR Status – ESMA<br>BMR Supervising Authority – ESMA<br>BMR Version - ESMA | Equity<br>Money Market<br>Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles<br>Futures and Options<br>Commodities |

### Tick History Time and Sales

| Data Type | Field | Coverage |
|---|---|---|
| Auction | Auction - Sequence Number | Equity |

## Expanded & Updated Field Coverage

### Composite & Terms and Conditions

| Field | Current Coverage | Coverage Expanded to Include |
|---|---|---|
| MiFID Sub-Asset Class Perm ID | OTC and Limited Terms<br>MiFID Sub-Class (Terms and Conditions Only<br>Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles<br>Municipal | CMO/ABS<br>Equity<br>Futures & Options<br>Commodities |

### Premium Pricing

| Field | Current Coverage | Coverage Updated to Exclude |
|---|---|---|
| Maturity Date | Government/Agency<br>Corporate (Investment Grade)<br>Corporate (High Yield)<br>Convertibles<br>CMO/ABS<br>Municipal<br>Mutual Funds<br>Credit Default Swap<br>Intertest Rate Swap | Mutual Funds |

### Price History

| Field | Current Coverage | Coverage Expanded to Include |
|---|---|---|
| Asia Close<br>Europe Close<br>United States Close | Money Market | Commodities |

## Field Deletions

### Bond Schedules

| Field | Description | Client Action Required |
|---|---|---|
| Call Coupon Frequency<br>Call Coupon Frequency Description<br>Put Coupon Frequency<br>Put Coupon Frequency Description | These fields are not related to Call or Put schedules. | Please remove these fields from your reports in preparation for them being removed in a future release. |

### Intraday Pricing

| Field | Description | Client Action Required |
|---|---|---|
| Ratings<br>Ratings2 | These fields are no longer supported.<br>Ratings content can be accessed from the **Composite** and **Terms and Conditions** reports instead. These reports offer more granular ratings content by provider (Fitch, JCR, Moody's Standard & Poors, etc.). | Please remove these fields from your reports in preparation for them being removed in a future release. |

# Data Retrieval Updates

## Intraday Pricing

| Field | Old Rule | New Rule |
|---|---|---|
| Trade Date | if strncmp(fid(831), "PLATTS", 6) == 0 then return hier( { fid(861), fid(875) } ) elseif fi[seg()] == 1 then if fid(104) == "2" and (strncmp(fid(831), "TR PRICING", 10) == 0) then return fid(875) elseif strncmp(fid(831), "ANBIMA EOD", 10) == 0 or strncmp(fid(831), "ANBIMA", 6) == 0 and fid(259) == "33" then return fid(16) end return qq("tradeDate") | if strncmp(fid(831), "PLATTS", 6) == 0 then return hier( { fid(861), fid(875) } ) elseif isIn(fileCode(),{"1060","1584","2103","3211"}) then return fid(16) elseif fi[seg()] == 1 then if fid(104) == "2" and (strncmp(fid(831), "TR PRICING", 10) == 0) then return fid(875) elseif strncmp(fid(831), "ANBIMA EOD", 10) == 0 or strncmp(fid(831), "ANBIMA", 6) == 0 and fid(259) == "33" or strncmp(fid(831), "BUNDESBANK",10)==0 and fid(259)=="33" then return fid(16) end return qq("tradeDate") |
| VWAP Price | if VWAP[fileCode()] then temp = "return " .. VWAP[fileCode()] return VWAP_string( temp ) else return fid(3404) end | if VWAP[fileCode()] then temp = "return " .. VWAP[fileCode()] return VWAP_string( temp ) else return fid(3404) end |

## Multiple Reports

| Field | Report Templates | Update |
|---|---|---|
| OPOL | Corporate Actions<br>Elektron Timeseries<br>EOD Pricing<br>Estimate Actuals<br>Estimate Company Footnote<br>Estimate Detail<br>Estimate Footnote<br>Estimate Summary<br>News Items<br>Premium EOD Pricing<br>Technical Indicators<br>Terms and Conditions | Field will return the MIC of the OPOL for all quotes to mirror the behavior of other DataScope products. |

# Field Definition Updates

## Composite & End Of Day Pricing

| Field | Old Definition | New Definition |
|---|---|---|
| Turnover | Unscaled turnover of shares (calculated as volume of shares multiplied by price) | Sum (price of each transaction * volume of each transaction). |

## Maximum Field Length Changes

### MBS Factor History

| Field | Old Maximum Length | New Maximum Length |
|---|---|---|
| April Factor<br>August Factor<br>December Factor<br>February Factor<br>January Factor<br>July Factor<br>June Factor<br>March Factor<br>May Factor<br>November Factor | N/12.6 | N/12.8 |