

# APL Security Master Database Fields

**Note:** This field can not be edited.

ADATE*	Date a security was added to the securities database.
CLSEP	Closing price of the security or most recent price.
CPNRT	Coupon rate of bonds and money funds, the rate of interest charged against outstanding principal, applied periodically.
CUSIP	Nine number CUSIP of the security. If the sixth character is a letter, the number defaults to 999999999. Be sure that CUSIP1 and CUSIP2 are complete.
CUSIP1	First six numbers or characters of the CUSIP.
CUSIP2	Last three numbers or characters of the CUSIP.
DELAY	Stated or actual delay in days; used in determining the period from trade / pay to settlement of MBS and CMO securities.
DES01	First set of four characters of the security description.
DES02	Second set of four characters of the security description.
DES03	Third set of four characters of the security description.
DES04	Fourth set of four characters of the security description.
DES05	Fifth set of four characters of the security description.
DES06	Sixth set of four characters of the security description.

DES07	Seventh set of four characters of the security description.
DES08	Eighth set of four characters of the security description.
DES09	Ninth set of four characters of the security description.
DES10	Tenth set of four characters of the security description.
DES11	Eleventh set of four characters of the security description.
DIV1	Stock dividend rate. This value is positive for cash dividends and negative for stock splits and stock dividends.
DIV2	Stock dividend rate. This value is positive for cash dividends and negative for stock splits and stock dividends.
DIV3	Stock dividend rate. This value is positive for cash dividends and negative for stock splits and stock dividends.
DIV4	Stock dividend rate. This value is positive for cash dividends and negative for stock splits and stock dividends. In most cases, not all, DIV4 represents the most recent dividend.
DTD	Dated date. The date interest begins accruing. Issue Date.
	Dated date flag. Used to indicate long and special payment frequency. There are 4 positions in the payment flag: <ul style="list-style-type: none"> <li>• Position 1: Long / Short First Coupon Flag           <ul style="list-style-type: none"> <li>▪ L - Long first coupon (DTD to coupon date following normal first coupon payment date)</li> <li>▪ S - Short first coupon (DTD to normal first coupon payment date, period is less than normal coupon period)</li> <li>▪ F - Flat (indicates that the bond is not paying interest, but redemption is not impaired)</li> <li>▪ D - Default (indicates that the bond is not paying interest and will not be redeemed, yield is assumed to be 0)</li> <li>▪ X - No value (default value)</li> </ul> </li> </ul>
DTDFL	

- Position 2: Payment Frequency
  - M - Monthly
  - Q - Quarterly
  - X - Semi-annually (default)
  - S - Semi-annually
  - A - Annually
  - T - At maturity
  - F - Irregular floater
- Position 3: Day Count Method
  - 0 - 30 / 360 (default)
  - 1 - Actual / actual
  - 2 - 30 / actual
  - 3 - Actual / 360
  - 4 - Actual / 365
  - 5 - Actual / actual
  - 6 - 360E
  - 7 - 360E+
- Position 4: Strip Indicator
  - I - Income Only (cash flows used in bond analysis will use only in come, MBS will post "pseudo pay - downs", only interest will affect cash)
  - P - Principal Only (cash flows used in bond analysis will use only principal, WAC field will be used to determine nominal coupon rate used in calculating the whole bond scheduled payment)

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DURAT	Duration of a fixed income instrument.
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EPS	Earnings per share. The pricing service provides figures for the last 52 weeks.
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EXCH	Exchange codes on which the security is traded.
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FACT	Current factor (MBS / CMO).
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FACTDT	Current factor date.
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FACTPD	Prior factor date.
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FACTPR	Prior factor (MBS / CMO).
FIXED	The fixed price. If you have any securities that remain constant, be sure the FIXED price and CLSEP values are the same.
FIXTYP	User defined security fixed type for identifying securities.
INDIV	Indicated annual dividend rate.
ISSTY	Issue type of the security on the APL system.
ISSUER	Six-character field to store ISSUER code.
MATDT	Maturity date: Date on which all outstanding principal is redeemed; also a final coupon payment for off-cycle bonds.
MCALLD	Call date on bonds.
MCALLP	Call price on bonds.
MDYCD	Prior Moody's rating.
MDYOLD	Date on which the Moody's rating was changed.
	Field used for storing pricing services identifier. <ul style="list-style-type: none"> <li>• Securities priced by FTID           <ul style="list-style-type: none"> <li>▪ 100.30 - Convertible prices</li> <li>▪ 100.40 - International prices</li> <li>▪ 100.50 - CMO prices</li> <li>▪ 100.60 - Futures prices</li> </ul> </li> <li>• Securities priced by JJ Kenny           <ul style="list-style-type: none"> <li>▪ 500.01 - Corporate prices</li> <li>▪ 500.02 - MBS &amp; MBT prices</li> <li>▪ 600 - Loaded from MLPRICES</li> </ul> </li> <li>• Securities priced by JJ Kenny           <ul style="list-style-type: none"> <li>▪ 200.00 - Municipal Prices</li> </ul> </li> </ul> <p>If this field is coded with -2, dividends will not be posted.</p>
MPUTDT	Put date for bonds.

MPUTPR	Put price for bonds.
MRATNG	Current Moody's rating.
MSTATE	Two-character state code or four-character country code used to identify domicile of security (links foreign security to exchange and futures to the correct backer).
OPEXP	Option expiration date.
OPTFL	Option flag. This is coded with a 1 if a stock has options attached to it.
OSHRE	Outstanding shares of common stocks.
OTERM	Original term - Used in calculating the scheduled payment portion of MBS / CMO cash flows. This must logically relate to period from Dated Date (DTD) to Maturity (MATDT).
PAY1	Payment date for dividends & splits.
PAY2	Payment date for dividends & splits.
PAY3	Payment date for dividends & splits.
PAY4	Payment date for dividends & splits. In most cases, not all, PAY4 represents the most recent payment date.
PFLAGS	<p>Field used to control certain updates on a security.</p> <ul style="list-style-type: none"> <li>• Code the first position with:           <ul style="list-style-type: none"> <li>▪ I = Do not update the INDIV field</li> <li>▪ D = Do not update the DIV / REC / PAY fields</li> <li>▪ B = Do not update the INDIV or DIV / REC / PAY fields</li> </ul> </li> <li>• Code the second position with Z to control true zero prices</li> <li>• Code the third position with T to control the ticker symbol updates</li> <li>• Code the fourth position with O to control the outstanding shares up dates</li> <li>• Code the fifth position to control the pricing updates:           <ul style="list-style-type: none"> <li>▪ U = Blocks Financial Times Interactive pricing updates</li> <li>▪ R = Blocks FTID bond feed pricing</li> <li>▪ J = Blocks JJ Kenny pricing updates</li> <li>▪ N = Blocks FTID, FTID bond, and JJ Kenny pricing updates (Client assumes responsibility for pricing securities that are coded with and “N”)</li> </ul> </li> </ul>

- Code the sixth position to control the rating updates:
  - M = Block Moody (MRATNG)
  - S = Block S&P (SNPRAT)
  - R = Block Moody and S&P

POOL	Pool number, used for MBS Agency Bond. This must be filled in for accrual and pay-down processing.
PRERED	Pre-refunding date, indicates bond will be redeemed on this pre-refunding date.
PREREP	Pre-refunding price, indicates bond will be redeemed at this pre-refunded price.
PRICDT*	Price date. This identifies the last day a security was priced by one of APL's automated pricing services.
PRMID	Last Friday's price, replaced weekly with the new price for the end of the week.
PRTEMP	The temporary price for a security. Use this field when you want to run a report using prices other than the prices APL provides.
PRVCP	Previous close price. This would be the close price of security 1 day before YSTRPR.
PR19XX	Year end prices for securities. For example, PR1998 would be the year end price of a security for December 1998.
PRxxx	Latest month end prices, for the previous 12 months. For example, PROCT would be the month end prices for securities as of October.
PSAPCT	PSA Percent. Rate applied to PSA model to determine prepayment pattern for MBS & CMO's.
RA69	User defined free field. Also used for securities with multiple industry classifications.
REC1	Record date for dividends & splits.
REC2	Record date for dividends & splits.
REC3	Record date for dividends & splits.
REC4	Record date for dividends & splits. In most cases, not all, REC4 represents the most recent ex -date information.
RESET	Floating rate reset date. All floating rate securities will assume this date in lieu of MATDT if populated and not a past date.

RESTRC	Restrictions applicable to trading securities.
SACUS	APL's CUSIP (internal security number). The system assigns this number every time a security is added. It can not be changed once assigned.
SIC	Industry code. Must be entered as a negative number.
SNPCDT	Date on which the Standard and Poor's rating was changed.
SNPOLD	Prior Standard and Poor's rating.
SNPRAT	Current Standard and Poor's rating.
SPPDT	Special payment date - Used to change payment cycle; accruals and coupon payment dates will be based on the SPPDT, not the MATDT.
SVCFEE	Service fee - Rate paid to Agency for servicing pass-through (MBS) securities. Used to determine Gross and Net coupon rates as part of MBS / CMO cash flows.
TICK	Ticker symbol.
	Tax status indicator :
TXFREE	<ul style="list-style-type: none"> <li>• 0 (or blank) = Taxable</li> <li>• 1 = Tax exempt</li> </ul>
WAC	Weighted average coupon - Gross rate or coupon to be used in lieu of CPNRT in MBS / CMO cash flows. Important for Principal Only (P / O) securities.
WAM	Weighted average maturity - Used in lieu of MATDT in MBS / CMO cash flows. MATDT indicates the maturity of the pool with the longest term. The day of WAM must align with MATDT or SPPDT.
YSTRPR	Yesterday's price on a security.
YTM	Yield to maturity - Override can be to any redemption.