



Worldwide End-of-Day Prices

Exchange Data International (EDI) has been providing end-of-day pricing data since 2007. The service currently covers over 160 exchanges worldwide providing firms with quick access to extensive and accurate closing pricing data.

In addition to official confirmed prices and adjustment factors, the Worldwide End-of-Day service also provides unconfirmed prices for all the major markets.

The service comprehensively covers equities, bonds, indices and warrants. The coverage of other asset classes varies according to the market.

Additionally to the daily files, EDI also offers ten years of historical data as one-off feeds. The data is available at an exchange, country and regional levels or worldwide.

Feed content

The content of the feed varies from market to market. Some exchanges will provide minimum information such as the closing price and a local code which is effectively an issuer name. The other exchanges will provide comprehensive information including a large number of price-related fields, ISIN's as well as local codes, indices and offer an early unconfirmed snapshot in addition to the follow-up confirmed file.

The pricing data is linked to our Security Master Reference database facilitating stock identification.

The pricing file contains the following fields:

Reference data

Security ID, issuer name or index name, local code, ISIN, SEDOL™, US code, security type, security description, currency, primary exchange code

Market data

MIC, exchange code

Pricing data

Price date, open, high, low, close, mid, ask, last, bid, bid size, ask size, traded volume, volume flag, traded value, total trades, market close date & comment



Delivery

The Worldwide End-of Day Pricing feed comprises a set of daily exchange price files for EMEA, Asia/Pacific and the Americas. EDI processes and provides each market closing price file as soon as it becomes available.

The files are delivered by FTP connection. Clients have a choice between receiving a price file stored in folders using the ISO country code, culled after 20 days and receiving one folder with all price files, culled after 6 days.

EDI generates a file for every market every single day of the year. Where there are no prices to report EDI will produce a file stub which is comparable to a normal file, but with no data. The file header indicates whether it is a non-trading day, a market holiday or an unspecified reason. This practice simplifies support, as the client will have all the most common reasons for no data built in. In addition to this, we also have an email alert service for late price files.

Our feed supports the following formats: tab separated values, CSV, fixed width and XML.

Customisation

We offer fully customised data sets helping market participants to easily manage closing price information. The Worldwide End-of-Day Pricing service can be subscribed to in its complete version or customised according to exchange, country or region.

Support

Our Prices Support Team can be reached at +44 (0) 207 324 0020. Lines are open 24 hours a day, Monday to Friday, except Christmas and New Year's Day when we are closed.

We aim to acknowledge all queries within an hour of receipt, and answer the queries within 24 hours where possible. We resolve around 95 percent of customer queries within 24 hours.

Prices are generally sourced directly from an exchange and therefore any pricing issues are taken up with the exchange concerned where applicable.

Contact us

For more information on the Worldwide End-of-Day Pricing service or any of our products, please visit our website or email us at info@exchange-data.com.