exchange data international

Exchange Traded Derivatives

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THE BRITISH ASSESSMENT BUREAU ISO9001

Helping the global financial community make informed decisions through the provision of fast, accurate, timely and affordable reference data services

With more than 20 years of experience, we offer comprehensive and complete securities reference data for equities and fixed income instruments around the globe.

Our customers can rely on our successful track record to efficiently deliver high quality data sets including:

- Worldwide Corporate Actions
- Worldwide Fixed Income
- Security Reference File
- Worldwide End-of-Day Prices

Exchange Data International has recently expanded its data coverage to include economic data. Currently it has three products:

- African Economic Data www.africadata.com
- Economic Indicator Service (EIS)
- Global Economic Data

Our professional sales, support and data/research teams deliver the lowest cost of ownership whilst at the same time being the most responsive to client requests.

As a result of our on-going commitment to providing cost effective and innovative data solutions, whilst at the same time ensuring the highest standards, we have been awarded the internationally recognized symbol of quality ISO 9001.

Headquartered in United Kingdom, we have staff in Canada, India, Morocco, South Africa and United States.

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Contents

Introduction

Exchange Traded Derivative (ETD) data is focused on exchange traded futures and options. Reference data, end of day pricing data and DerivActions are also available.

For equity options and single stock futures, EDI provides a corporate action feed linking the corporate action on the underlying security to the contract and series. DerivActions is a feed which intelligently provides subscribers with standard Exchange Corporate Actions announcements as well as Derivative Exchange Contract Adjustment notices. EDI has mapped and collated more than 7,000 underlying instruments for Exchange Traded Derivatives (ETD) to provide the backbone for this service.

In addition to the details of contract adjustments resulting from corporate actions events, subscribers are provided with a daily list of any derivatives affected by underlying events. This feed can be customised according to assets, securities or exchanges of interest. Feeds are available via FTP in XML, CSV and TXT formats and an online API is in development.
Sample data is available on request.

Reference Data

Undertake quick and accurate reference checks

Get up- to-date information on exchange traded futures and options where the underlying asset is either an equity or index.

Use the derivative reference data file to efficiently identify any specific derivative contract in our extensive database. The file currently covers more than 30 fields including:

- Root Code
- Ticker
- ISIN
- Sedol
- FIGI/BBGID
- US Local Code
- Aii
- CFI
- CIC
- Security Description
- Underlying Instrument Details
- MIC Code
- Contract Size
- Exercise Style (American or European)
- OSI Symbol
- Expiry Date
- Strike Price
- Exercise Price

Easily determine the underlying asset on which the derivative's price is based

The Derivative Reference Data clearly indicates the underlying security attached to the contract.

- Security Description
- ISIN /SEDOL™/Ticker
- Primary Exchange

End-of-Day Pricing

Obtain fast access to accurate closing pricing data

Data elements include

- High
- Low
- Open
- Close
- Bid
- Ask
- Open Interest
- Number of Trades
- Volume Traded

Choose to receive derivative end-of-day pricing data by exchange, portfolio or on a global basis.

With the **Option Delta feed**, you can easily keep track of a change in price of a stock option relative to the change in the price of the underlying stock.

Corporate Actions

Efficiently keep track of corporate actions affecting future and option contracts

DerivActions provides detailed Exchange Adjustment Notices information in a standardised, machine readable format with a link to the original Exchange Notice, where provided.

In addition, DerivActions generates 2 feeds that may be used as an alert service, triggered by corporate actions on the underlying security:

- Corporate Action Alert Feed – List of all issuers with instruments linked to the affected underlying
- Derivative Series & Trading Lines – List of all the derivatives instruments linked to impacted equity

DerivActions is directly linked to our Worldwide Corporate Actions service and therefore covers all corporate action event types.

Clients can subscribe to the full universe or customise the feed at an exchange level, root codes or specific underlying trading lines. For example, clients can choose to receive details for OPRA on the following event types only:

- Subdivision
- Consolidation
- Dividend
- Rights
- Merger
- Take Over
- Tender Offer
- Spin Off/Demerger
- Delisting
- Bonus
- Buy Back
- Name Change

Exchanges Coverage

EDI has identified the following exchanges that offer options and/or futures derivatives.

EDI is able to provide a bespoke service to meet your data requirements. Please contact us if you would like a particular exchange that is not currently covered on the list below.

Note: This list is constantly being updated, please check version number.

Country	MIC Code	Exchange	Prices	Corporate Actions	Historical Date	Estimated ETA (GMT)
Argentina	ROFX	Rosario Future Exchange	X	X	01/01/2017	22:00:00
Argentina	XMTB	Mercado A Termino De Buenos Aires S.A.	X	X	01/01/2017	21:00:00
Australia	XASX	ASX - All Markets	X	X	06/02/2015	15:30:00
Belgium	XBRU	Euronext	X	X	12/11/2015	22:00:00
Brazil	BVMF	B3	X	X	20/01/2017	05:00:00
Canada	XMOD	The Montreal Exchange / Bourse De Montreal	X	X	10/03/2015	04:30:00
China	XDCE	Dalian Commodity Exchange	X	X	01/01/2017	15:00:00
China	XSGE	Shanghai Futures Exchange	X	X	01/01/2017	17:00:00
Denmark	XCSE	Nasdaq Nordic Market	X	X	10/03/2017	22:00:00
Finland	XHEL	Nasdaq Nordic Market	X	X	08/12/2016	22:00:00
France	XPAR	Euronext	X	X	12/11/2015	22:00:00
Germany	XEUR	Eurex	X	X	26/02/2015	22:00:00
Greece	XADE	Athens Exchange S.A. Derivatives Market	X	X	11/11/2015	21:00:00
Hong Kong	XHKF	Hong Kong Futures Exchange Ltd.	X	X	06/09/2017	TBP
Hungary	XBUD	Budapest Stock Exchange	X	X	02/11/2015	22:00:00
Iceland	XICE	NASDAQ Nordic Markets	X	X	15/07/2016	23:00:00
India	XBOM	BSE Ltd	X	X	01/01/2017	17:30:00
India	NMCE	National Multi-Commodity Exchange of India	X	X	01/12/2018	TBP
India	MCXX	Metropolitan Exchange of India (MCX Stock Exchange)	X	X	10/01/2017	21:00:00
India	XNSE	National Stock Exchange of India	X	X	11/11/2015	17:30:00
Iran	IMEX	Iran Mercantile Exchange	X	X	01/01/2017	11:30:00
Iran	XTEH	Tehran Stock Exchange	X	X	01/01/2017	17:30:00
Israel	XTAE	Tel Aviv Stock Exchange	X	X	01/01/2017	15:00:00
Italy	SEDX	Securitised Derivatives Market	X	X	12/11/2015	22:00:00
Italy	XDMI	Italian Derivatives Market	X	X	01/01/2017	22:00:00
Japan	XJPX	Japan Exchange Group	X	X	01/12/2018	TBP
Korea	XKFE	Korea Exchange (Futures Market)	X	X	27/06/2017	15:00:00
Malaysia	XKLS	Bursa Malaysia	X	X	12/11/2015	17:00:00
Mexico	XEMD	Mexican Derivatives Exchange (MexDer)	X	X	10/11/2017	22:30:00
Netherlands	XAMS	Euronext	X	X	01/01/2017	23:00:00
Netherlands	NDEX	ICE Endex Futures	X	X	01/01/2017	TBC
New Zealand*	NZFX	New Zealand Futures & Options	X	X	13/11/2015	06:00:00
New Zealand	XNZE	New Zealand Exchange Ltd.	X	X	01/12/2018	TBP

Country	MIC Code	Exchange	Prices	Corporate Actions	Historical Date	Estimated ETA (GMT)
Norway	XOSL	Oslo Bors ASA	X	X	13/11/2015	22:00:00
Pakistan	XKAR	The Pakistan Stock Exchange Limited	X	X	11/11/2015	18:00:00
Pakistan	NCEL	Pakistan Mercantile Exchange	X	X	01/12/2018	TBP
Poland	XWAR	Warsaw Stock Exchange	X	X	13/11/2015	22:00:00
Portugal	MFOX	Euronext	X	X	12/11/2015	23:00:00
Russia	RTSX	Moscow Exchange – Derivatives and Classica Market	X	X	01/01/2017	21:00:00
Singapore	IFSG	ICE Futures Singapore	X	X	01/01/2017	16:00:00
Singapore	XSES	Singapore Exchange	X	X	06/01/2016	15:00:00
South Africa*	XJSE	JSE Derivatives Exchange	X	X	01/01/2017	18:00:00
Spain	XMRV	MEFF Financial Derivatives	X	X	12/11/2015	22:00:00
Sweden	XSTO	Nasdaq Nordic Markets	X	X	13/11/2015	22:00:00
Sweden	NORX	Nordic OMX Commodities	X	X	01/01/2017	05:00:00
Taiwan	XTAF	Taiwan Futures Exchange	X	X	23/01/2017	10:30:00
Thailand	TFEX	Thailand Futures Exchange	X	X	10/03/2017	10:00:00
Turkey	XFNO	Borsa Istanbul - Futures and Options Market	X	X	11/11/2015	21:00:00
Ukraine	UKEX	Ukrainian Exchange	X	X	20/03/2017	15:00:00
United Arab Emirates	DIFX	NASDAQ Dubai	X	X	21/04/2017	15:30:00
United Arab Emirates	DGCX	Dubai Gold & Commodities Exchange DMCC	X	X	01/01/2017	20:30:00
United Arab Emirates	DUMX	Dubai Mercantile Exchange	X	X	01/01/2017	05:30:00
United Kingdom	XLDN	Euronext	X	X	01/01/2017	00:00:00
United Kingdom	IFEU	ICE Futures Europe	X	X	15/07/2016	22:30:00
United Kingdom	XLOD	London Stock Exchange – Derivatives Market				
United States	BATO	BZX Options Market (CBOE BZX Options Exchange)	X	X	09/02/2017	20:30:00
United States	XBOX	Boston Options Exchange (TMX Group) (BOX Options Exchange)	X	X	10/10/2015	04:30:00
United States	C2OX	C2 Options Exchange Inc. (CBOE)	X	X	17/05/2017	05:30:00
United States	XCBO	CBOE - Chicago Board Options Exchange (CBOE Global Markets Inc.)	X	X	03/03/2015	04:00:00
United States*	XCBF	CBOE Futures Exchange	X	X	03/03/2015	07:00:00
United States	XCME	Chicago Mercantile Exchange (CME)	X	X	09/10/2015	05:30:00
United States	EDGA	EDGA Exchange (CBOE EDGA U.S. Equities Exchange)	X	X	01/01/21017	05:00:00
United States	EDGX	EDGX Exchange (CBOE EDGX U.S. Equities Exchange)	X	X	01/01/2017	05:00:00
United States	IFUS	ICE Futures U.S.	X	X	08/10/2015	05:00:00
United States	GMNI	Nasdaq GMX (ISE Gemini Exchange)	X	X	01/01/2017	05:00:00
United States	MCRY	Nasdaq MRX (ISE Mercury, LLC)	X	X	01/01/2017	05:00:00
United States	XISE	Nasdaq ISE (International Securities Exchange, LLC – Equities)	X	X	15/07/2016	05:00:00
United States	XMIO	Miami International Securities Exchange	X	X	20/02/2017	05:00:00
United States	MPRL	Miax Pearl, LLC	X	X	01/01/2017	05:00:00
United States	XMGE	Minneapolis Grain Exchange	X	X	01/01/2017	12:30:00
United States	XPBT	Nasdaq Futures Exchange (NFX)	X	X	01/01/2017	05:00:00
United States	XNDQ	Nasdaq Options Market				
United States	XPHL	NASDAQ PHL	X	X	10/10/2015	04:30:00
United States	AMXO	NYSE Amex Options	X	X	01/01/2017	05:00:00
United States	ARCX	NYSE ARCA Options	X	X	10/10/2015	05:00:00
United States	XOCH	Onechicago, LLC	X	X	30/03/2017	23:00:00

Country	MIC Code	Exchange	Prices	Corporate Actions	Historical Date	Estimated ETA (GMT)
United States	OPRA	Options Price Reporting Authority	X	X	01/12/2018	TBP
Vietnam	XHNF	Hanoi Stock Exchange				

EDI also covers Corporate Actions for First North market which is a market segment of Nasdaq, as well as the London Stock Exchange Derivatives exchange.

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***1 -** Kansas City Board exchange is currently closed and the instruments on this market have been rolled into the Chicago Board of Trade.

TBC – To be confirmed

TBP – To be programmed

Forthcoming Derivative Exchanges (Currently Researching)

Country	MIC Code	Exchange
Argentina	XMAB	Mercado Abierto Electronico S.A.
China	CCFX	China Financial Futures Exchange
China	XZCE	Zhengzhou Commodity Exchange
Colombia	XBOG	Borsa de Valores de Colombia
India	IINX	India International Exchange
India	XNCD	National Commodity & Derivatives Exchange Ltd
Indonesia	XBBJ	Jakarta Futures Exchange (Bursa Berjangka Jakarta)
Indonesia	ICDX	Indonesia Commodity and Derivatives Exchange
Japan	XTKS	Tokyo Stock Exchange
Japan	XKAC	Osaka Dojima Commodities Exchange*
Japan	XTKT	Tokyo Commodity Exchange
United Kingdom	XLME	London Metal Exchange

ETD Closing Prices

Element Name	Data Type	Format	Max Width	Lookup TypeGroup	Field Description
Operating MIC	char	string	4		Operating MIC
MIC	char	string	4		MIC (Market segment)
Root ID	Integer	Big Integer	20		EDI internal root code for the Product
Root Exchange Code	char	Alphanumeric	20		Exchange root code for the Product
Contract Type	char	string	1	F or O	Indicator showing if the contract is a Future (F) or an option (O)
Contract Subtype	char	string	1	P or C	Indicator showing if the contract sub type is a Put(P) or Call (C)
Contract ID	Integer	BigInteger	20		EDI internal ID for Contract
Contract AII	char	Alphanumeric	50		EDI AII for Contract based on standard methodology
Contract Exchange Code	char	charstring	30		Exchange symbol or ticker for the Contract
High	decimal	decimal (12,5)	17		The contract high price for the day.
Low	decimal	decimal(12,5)	17		The contract low price for the day.
Open	decimal	decimal(12,5)	17		The contract open price.
Close	decimal	decimal(12,5)	17		The contract close price.
Last	decimal	decimal(12,5)	17		The contract close price.
Ask	decimal	decimal(12,5)	17		The last bid of the day.
Bid	decimal	decimal(12,5)	17		The last open of the day.
Bid Size	Numeric	decimal(12,5)	20		The last bid size of the day.
Ask Size	Numeric	decimal(12,5)	20		The last ask size of the day.
Traded Volume	int	integer	10		The total number of contracts transacted in the day or session.
Traded Value	decimal	decimal(20,5)	25		The total value of contracts traded during the day.
Total Trades	int	integer	20		The total number of trades in this security (contract).
Margin Price	decimal	decimal(20,5)	25		The exchange published price for margin calculations.
Open Interest	int	integer	10		The total number of derivative contracts that have not been settled.
Close Date	date	YYYY-MM-DD	10		Date of Close (File)
Close Time	time	HH:MM:SS	10		Time of Close (File)

Option Delta Feed

Field Name	Data Type	Sample	Description
Market Close Date	Character [12]	22/11/2016	Market Close Date (MM/DD/YYYY)
Contract Name	Varchar [32]	AMZN161125C00667500	OCC Options Contract Symbol
Contract Code	Varchar [32]	AMZN6KPC667500	Internal Contract Symbol
Root Symbol	Varchar [16]	AAPL7	Options Root Symbol
Ticker Symbol	Varchar [16]	AAPL	Underlying Ticker Symbol
Issuer Name	Varchar [256]	Apple Inc.	Underlying Issuer Name
Underlying ISIN	Character [12]	US0231351067	ISIN of underlying security
Security Type	Varchar [32]	Equity	Underlying Security Type (e.g. Equity, Index, ETF, Futures)
Currency	Character [3]	USD	Currency
Country	Character [2]	US	Country of Registration
Exchange Name	Varchar [64]	Chicago Board Option Exchange (OPRA)	Name of the Exchange where options trade
Put Call Indicator	Binary [1]	P	"C" for call and "P" for put
Exercise Style	Binary [1]	A	"A" for American and "E" for European
Expiration Date	Character [12]	25/11/2016	Options Expiration Date (MM/DD/YYYY)
Contract Size	Integer	100	Contract size
Days to Expiration	Integer	60	Number of days from market close date to option expiration
Strike	Float	785	Options Strike Price
Underlying Price	Float	785.33	Underlying Price
Option Premium	Float	52.325	EOD Options Price as of market close date
Delta	Double Precision	-0.455375	Options Delta

ETD Reference Data

Element Name	Data Type	Format	Max Width	Lookup TypeGroup	Field Description
Operating MIC	char	charstring	4		Operating MIC
MIC	char	charstring	4		MIC (Market segment)
Root ID	Integer	BigInteger	20		EDI internal root code for the Product
Root Exchange Code	char	Alphanumeric	20		Exchange root code for the Product.
Contract Type	char	string	1	F or O	Indicator showing if the contract is a Future (F) or an Option(O)
Contract Subtype	char	string	1	P or C	Indicator showing if the contract sub type is a Put(P) or Call (C). If Future stays F.
Short Description	varchar	string	255		Short description of the contract.
Contract ID	Integer	BigInteger	20		EDI internal ID for Contract
Contract AII	char	Alphanumeric	50		EDI AII for Contract based on standard methodology
Contract Exchange Code	char	charstring	30		Exchange symbol or ticker for the Contract
Contract ISIN	char	charstring	12		ISIN for the Contract (not always available)
Contract Sedol	char	charstring	7		Sedol for the Contract
Contract FIGI	char	charstring	12		BBGID for the Contract
Contract CFI Code	char	string	6		CFI code for determining what the contract is.
Contract OSI Code	char	Alphanumeric	50		OSI code for the Contract
Contract Currency	char	string	3		ISO currency code for the contract.
Contract Description	varchar	string	255		English description of the Contract.
Contract Size	decimal	decimal(12,5)	17		The number of units for the contract expressed in the unit of measure.
Measure Type	char	char	1		The underlying unit of measurement for the contract.
Expiry Date	date	YYYY-MM-DD	10		Contract expiry date
Strike Price	decimal	decimal(10,0)	10		Exercise price for option. Zero filled if not needed
Exercise Style	char	char	1	A or E or X	Exercise type for options A=American or E=European or X=Not applicable.
Delivery Type	char	char	1		Settlement type
Underlying Sec Description	char	char	255		Description of the underlying security.
Underlying ISIN	char	char	12		Underlying security ISIN for the contract.
Underlying Exchange Code	char	char	12		Exchange product code/symbol of the security underlying contract.
Sec ID	Integer	BigInteger	10		EDI Internal id for Underlying security
Underlying CFI	char	char	6		FK to details of the security type underlying the contract.
Close Date	date	YYYY-MM-DD	10		Date of the End of Day pricing delivery

ETD Corporate Action

Corporate Action ALERT FILE

Key fields to link other tables

Field Name	Data Type	Format	Description
Edi Event Code	VarChar	Char String	Event type code
Edi Event ID	Integer	32 bit	Unique global Event Identifier combined with Event type code
Sec ID	Integer	32 bit	Unique global level Security ID (can be used to link all multiple listings together
Underlying ISIN			
Issuer Name	VarChar	String	Name of Issuer
Exchange Code	Char	String	EDI maintained Exchange code. Equivalent to the MIC code but necessary as MIC might not be available in a timely fashion.
Local Code	VarChar	String	Local code unique at Market level - a ticker or number
Ex- Date	Date	yyyy/mm/dd	Date from which the security is traded without benefit (ex)
Record Date	Date	yyyy/mm/dd	Record Date
Pay Date	Date	yyyy/mm/dd	Date on which the benefit will be paid to the shareholders
PayDate2	Date	yyyy/mm/dd	If Stock Paydate different from Cash on a Cash and Stock Div
Announced Date	Date	yyyy/mm/dd	Date when event was announced
FYE Date	Date	yyyy/mm/dd	Financial Year End date
Old Par Value	Decimal	14.5	Par Value may change in Consolidation. Both are provided for reference.
New Par Value	Decimal	14.5	Par Value may change in Consolidation. Both are provided for reference.
Ratio Old	Decimal	15.7	Number of old shares
Ratio New	Decimal	15.7	Number of new shares
Start Subscription	Date	yyyy/mm/dd	Subscription period within which the shareholders wishing to subscribe to the benefit must do so.
End Subscription	Date	yyyy/mm/dd	Subscription period within which the shareholders wishing to subscribe to the benefit must do so.
Start Trade	Date	yyyy/mm/dd	Starting date for trading in tradeable rights i.e. shareholders wishing to renounce their rights by selling them in market.
End Trade	Date	yyyy/mm/dd	Last date for trading in tradeable rights i.e. shareholders wishing to renounce their rights by selling them in market.
Offered Security Code	Char	Char String	Offered Security Type
Merger Status	Char	Char String	Progress of the Merger
Effective Date	Date	yyyy/mm/dd	Effective Date
Min Price	Decimal	14.5	Price range within which the event would take place.
Max Price	Decimal	14.5	Price range within which the event would take place.
Min Qualified Quantity	Integer	64 bit	If the quantity held by shareholder is within this range then he qualifies for taking part in the event.
Max Qualified Quantity	Integer	64 bit	If the quantity held by shareholder is within this range then he qualifies for taking part in the event.

ETD Corporate Action NOTICE FEED

Key fields to link other tables

Field Name	Data Type	Format	Description
Event Date	Date	YYYY-MM-DD MM:SS	The date, when the Event is updated
ActFlag	char	String	shows whether the event is Inserted, Updated or Deleted.
Document ID	Int	Numeric	Exchange issued unique reference number for the document
Edi Event Code	Varchar	String	Event type code see lookup EVENT feed
Edi Event ID	Int	Numeric	Unique global Event Identifier combined with Event type code
Security ID	Integer	String	Unique global level Security ID (can be used to link all multiple listings together
Mic	char	string	Market identifier code for industry segments
Underlying ISIN	Char	String	Underlying security ISIN for the contract
US Code/Cusip	char	String	CUSIP/USCODE of the underlying equity or index
Local Code	Varchar	String	Local code unique at the market level - a ticker or number
Issuer Name	Varchar	String	Name of Issuer
Primary Exchange Code	char	String	Exchange code for the primary listing
Security Description	char	String	Description of the futures contract
Subject	char	String	Title Description of the document
Event Tags	Varchar	String	Description of the Corporate Action event
Effective Date	Date	YYYY-MM-DD MM:SS	The date, when the adjustment takes effect
Existing Expiration	Date	YYYY-MM-DD MM:SS	Earlier Expiration Date for outstanding series
Expiration	Date	YYYY-MM-DD MM:SS	Expiry date and time of the contract
Guaranty Period	Varchar	String	The period when valid delivery is subsequently made within the specified "guaranty period"
Multiplier	Int	Numeric	The multiplier/factor needed to calculate the minimum tick for premium/strike price
Acceleration of Expirations	Varchar	String	In the event of a corporate action like merger where the corporation is not the surviving entity, the sale of substantially all of the assets of the corporation or an exchange or purchase from shareholders of their stock of the corporation, that requires the vote or consent of shareholders, then the expiration date of these options shall accelerate to be the date of such a corporate action
Contracts Multiplier	Varchar	String	Options give the buyer right to buy a number of shares of the underlying instrument from the option seller. The amount of shares (or futures contracts) to buy is determined by - number of option contracts multiplied by the contract multiplier
Delayed Settlement	Varchar	String	Information about delayed delivery of the securities with respect to the settlement date
Deliverable Per Contract	Int	Numeric	Deliverable quantity of commodities or financial instruments underlying futures and option contracts that are traded on an exchange
Depositary	char	String	If a corporate action like merger or tender offer occurs, depositary handles the transfer of cash and stock to the appropriate investment bank or broker/dealer, which then passes it on to their investors
Price	Int	Numeric	The price at which the underlying asset is purchased or sold as per the corporate action event
Pricing	Int	Numeric	The calculation to determine the contract price from underlying
Purchaser	Varchar	String	Purchaser of the security in case of purchase offer

Field Name	Data Type	Format	Description
Quantity	Int	Numeric	Quantity of the new security to be purchased by the purchaser
Security to be Purchased	Varchar	String	Security To be purchased by the purchaser
Settlement	Varchar	String	It tells whether the settlement will be in cash or kind along with the terms of settlement
Settlement Prices	Int	Numeric	The Price used for daily re-valuation of open position
Strike Prices	Int	Numeric	The strike price (or exercise price) of an option is the fixed price at which the owner of the option can buy (in the case of a call), or sell (in the case of a put), the underlying stock used interchangeably with exercise price
Offer Terms	Varchar	String	The new security that is being offered for Corporate Actions like Exchange Offer, Purchase Offer etc.
Old Future Symbol	Varchar	String	Previous Future Symbol
Old Option Symbol	Varchar	String	Previous Option Symbol
Old Series	Varchar	String	If there is any Corporate Action like consolidation, which results in change of the existing series. Then the previous series is referred as Old Series
Old Strike	Int	Numeric	The Previous Strike price
New Deliverable per Contract	Varchar	String	Entitlements post contract adjustment
New Expiration Date	Date	YYYY-MM-DD MM:SS	New Expiration Date for outstanding series
New Future Symbol	Varchar	String	The changed symbol after the contract adjustment if the notice is about change in symbol
New Multiplier	Int	Numeric	The changed multiplier after contract adjustment is effected
New Option Symbol	Varchar	String	The changed symbol after the contract adjustment if the notice is about change in symbol
New Series	Varchar	String	If there is any Corporate Action like consolidation, which results in change of the existing series. Then the resulting series is referred as New Series
New Strike	Int	Numeric	The New adjusted Strike Price
Number of Contracts	Int	Numeric	Number of Contracts Outstanding
Existing Expiration	Varchar	String	Earlier Expiration Date for outstanding series
Expiration	Date	YYYY-MM-DD MM:SS	Expiry date and time of the contract
Guaranty Period	Varchar	String	The period when valid delivery is subsequently made within the specified "guaranty period"
Strike Divisor	Int	Numeric	The divisor is a factor. If you dividend Old Strike price by divisor to get New Strike Price.
Notice Link	Varchar	String	Link to corporate action notices

ETD Corporate Action SERIES TRADING LINES FEED

Key fields to link other tables

Element Name	Data Type	Format	Max Width	Field Description
AII Code	varchar	string	50	Exchange AII at series level for the instrument
Issuer Name	varchar	string	70	Name of Issuer
Primary Exchange Code	char	string	6	Exchange code for the primary listing.
Security Description	varchar	string	255	English description of the future contract.
Local Code	varchar	string	50	Local code unique at Market level – a ticker or number
Event Date	date time	YYYY-MM-DD HH:MM:SS	21	Date when Event updated
Short Description	varchar	string	20	English small description of the future contract
Expiry Date	date	YYYY-MM- DD		Contract expiry date
Strike Price	decimal	decimal		Excise price for option. Zero filled if not needed
ISIN Code	char	string	12	Series ISIN Code
Official Place of Listing	char	string	4	Official listing Market identifier code
Security MIC	char	string	4	Market identifier code
Security Root Code	varchar	string	20	The root code as distributed by the exchange
Underlying ISIN	char	string	12	underlying security ISIN for the future contract.
EDI Event Code	varchar	string	10	Event type code see lookup EVENT feed
EDI Event ID	int	numeric	10	Unique global Event Identifier combined with Event type code

Customisation

EDI is proud to offer the most effective and efficient solutions tailored to meet each individual customer's needs. We offer a range of customisation options including:

- Delivery-based solutions to complement existing client infrastructure.
- Content provided at the geographical or portfolio holding level.
- Feeds containing particular formats, field content and integrated client level data items.

EDI uses its extensive data research expertise to source, scrub and integrate new client specified data items with existing products and services. For instance, a request from a multinational investment bank to source the DR universe and map it against its underlying share portfolio ultimately led to the development of EDI's successful Depositary Receipt Database.

In addition, EDI was the first vendor to successfully launch an ISO 15022 Corporate Action Messaging feed. This enables customers to reduce costs and increase efficiency by removing the need for multiple feed handlers.

Support

Customer Support

Hours	
Monday – Friday Open 24 hours	**Call +44 207 324 0020**
Saturday 12AM - 8AM (GMT)	
Sunday 11PM-12AM(GMT)	

Email: support@exchange-data.com

Customer support is closed Christmas and New Year's Day.

We aim to acknowledge all queries within an hour of receipt and answer queries within 24 hours where possible.

We will send a progress report if a query is not resolved within that time-frame. We resolve around 95% of customer queries within 24 hours.

All queries sent to our Support department are filtered and dispatched to the relevant department. An IT staff member is engaged in the communication process to resolve complicated technical issues.

exchange data international

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