exchange data international

# Worldwide Equity Analytics

THE BRITISH ASSESSMENT BUREAU ISO9001

V. 1.8

# 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.

Contents

# Service Overview

The Worldwide Equity Analytics is a new feed of derived equity data which provides clients with high-quality information to efficiently manage and value their portfolio.

The file comprises of a customisable set of more than 60 equity derived data fields along with fields from our Securities Reference File and our closing pricing one.

The link to the price files ensures that the analytics for each exchange are published soon after the release of the relevant price file which is often as soon as market close.

## All the necessary analytics compiled into one file

The WEA service covers equities traded in 144 global exchanges. Additional analytics can be added upon request depending on availability of raw data, processing time and formulas.

Customised versions of analytics can be generated upon request.

# Derived Data Calculation Specifications

- History commencing from 1st Jan 2007 for all exchanges.
- Adjustments - events used to back-adjust history:
  - Subdivisions
  - Consolidations
  - Rights
  - Bonus
  - Offers
  - Capital Calls
  - Capital Returns
  - Dividends.
- Where a benchmark security is used the primary local index has been used however if a local index is not available then the US S&P 500 is used.
- Returns are based on adjusted data and therefore include effects from all dividends, capital returns, etc.
- The calculation used to generate the returns is simply the natural log of the price change ratio.
- Where there is insufficient data for a particular analytic, for example a new listing and the analytic requires 60 months, the analytic will be left blank or set to NAN (not a number).

# File Specifications

Each file, containing the analytics for a particular exchange, will be named –

CC_MIC_Market_Analytics_yyyymmdd.zip where -

- CC: 2 character country code, e.g. “GB” for Great Britain
- MIC: 4 character market identification code, e.g. “XLON”
- Market: General market name, e.g. “Equity”
- Analytics: Specifies what the file contains, e.g. “Analytics”
- YYYYMMDD: Date the contents pertain to, e.g. “20150713”

| Element Name | Data Type | Format | Max Width | Lookup table/list | Valid Values | Field Description |
|---|---|---|---|---|---|---|
| LocalCode | VarChar | Char String | 50 | | | Local code unique at Market level - a ticker or number |
| Sedol | Char | Char String | 7 | | | The UK National Security Identification Number |
| SecID | Integer | 32 bit signed integer | 10 | | | Unique global level Security ID (can be used to link all multiple listings together |
| ISIN | Char | Char String | 12 | | | ISIN code (global identifier) |
| USCode | Char | Char String | 9 | | | USCode (global identifier) but only if part of ISIN code |
| IssuerCode | Integer | 32 bit signed integer | 10 | | | Unique global level Issuer ID (can be used to link all securities of a company together) |
| IssuerName | VarChar | Char String | 70 | | | Name of Issuer |
| SecTypeCode | Char | Char String | 3 | TABLE = LOOKUP | Typegroup = 'SECTYPE' | Type of Equity Instrument |
| SecTypeName | VarChar | Char String | 70 | | | Security Description |
| MIC | Char | Char String | 4 | LIST = Swift MIC | See list of codes | ISO standard Market Identification Code |
| ExchgCD | Char | Char String | 6 | TABLE = LOOKUP | Typegroup = 'EXCHANGE' | EDI maintained Exchange code. Equivalent to the MIC code but necessary as MIC might not be available in a timely fashion. |
| Currency | Char | Char String | 3 | LIST = Currency | See list of codes | Security Trading Currency |
| USD | Decimal | 14.5 | 10 | | | Exchange rate to USD |
| Date | Date | yyyymmdd | 8 | | Valid dates | Last traded date |
| High | Decimal | 14.5 | 20 | | | Day's high price |
| Low | Decimal | 14.5 | 20 | | | Day's low price |
| Close | Decimal | 14.5 | 20 | | | Day's close price |
| Sector | Char | Char String | 3 | TABLE = LOOKUP | Typegroup = 'INDUS' | Sector |
| Issued | Integer | 64 bit unsigned integer | 20 | | | Shares on issue |
| IssMktCap | Decimal | 14.5 | 20 | | | Issuer market capitalisation |
| IssMktCapUSD | Decimal | 14.5 | 20 | | | Issuer market capitalisation in USD |
| MktCap | Decimal | 14.5 | 20 | | | Market capitalisation |
| MktCapUSD | Decimal | 14.5 | 20 | | | Market capitalisation in USD |

| Element Name | Data Type | Format | Max Width | Lookup table/list | Valid Values | Field Description |
|---|---|---|---|---|---|---|
| 3MonSumNoTrades | Integer | 32 bit signed integer | 3 | | | Number of days security did not trade over 3 months |
| 9MonAvgDayVal | Decimal | 14.5 | 20 | | | Average daily traded value for previous 9 months, where available, else average close * volume |
| 9MonAvgDayValUSD | Decimal | 14.5 | 20 | | | Average daily traded value for previous 9 months, where available, else average close * volume in USD |
| 6MonAvgVol-1 | Decimal | 14.5 | 20 | | | Average monthly volume over 6 months, to the end of 1 month ago (last month) |
| 6MonAvgVol-4 | Decimal | 14.5 | 20 | | | Average monthly volume over 6 months, to the end of 4 months ago |
| 6MonAvgVol-7 | Decimal | 14.5 | 20 | | | Average monthly volume over 6 months, to the end of 7 months ago |
| Benchmark Code | VarChar | Char String | 50 | | | Local code of benchmark security, usually the primary index on local exchange else S&P 500 |
| 10YerBMRet | Decimal | 14.5 | 10 | | | 10-year benchmark return calculated using today's close and the adjusted close of 10 years ago |
| 5YerBMRet | Decimal | 14.5 | 10 | | | 5-year benchmark return calculated using today's close and the adjusted close of 5 years ago |
| 1YerBMRet | Decimal | 14.5 | 10 | | | 1-year benchmark return calculated using today's close and the adjusted close of 1 years ago |
| 10YerRet | Decimal | 14.5 | 10 | | | 10-year stock return calculated using today's close and the adjusted close of 10 years ago |
| 5YerRet | Decimal | 14.5 | 10 | | | 5-year stock return calculated using today's close and the adjusted close of 5 years ago |
| 1YerRet | Decimal | 14.5 | 10 | | | 1-year stock return calculated using today's close and the adjusted close of 1 years ago |
| 10YerCmprRet | Decimal | 14.5 | 10 | | | 10-year comparative return calculated by dividing the 10-year stock return by the 10-year benchmark return |
| 5YerCmprRet | Decimal | 14.5 | 10 | | | 5-year comparative return calculated by dividing the 5-year stock return by the 5-year benchmark return |
| 1YerCmprRet | Decimal | 14.5 | 10 | | | 1-year comparative return calculated by dividing the 1-year stock return by the 1-year benchmark return |
| 5YerDivGro | Decimal | 14.5 | 10 | | | 5 year dividend growth ~ average percent change of annual dividends over the past 5 years |
| 1YerDivGro | Decimal | 14.5 | 10 | | | 1 year dividend growth ~ average percent change of annual dividends over the past year |
| 1YerAvgDayVol | Decimal | 14.5 | 20 | | | Average daily volume over past calendar year |
| 1MonAvgDayVol | Decimal | 14.5 | 20 | | | Average daily volume over past calendar month |
| 1WeekAvgDayVol | Decimal | 14.5 | 20 | | | Average daily volume over past calendar week |
| 1YerAvgDayVal | Decimal | 14.5 | 20 | | | Average daily value over past calendar year |
| 1YerAvgDayValUSD | Decimal | 14.5 | 20 | | | Average daily volume over past calendar year in USD |
| 1MonAvgDayVal | Decimal | 14.5 | 20 | | | Average daily value over past calendar month |
| 1MonAvgDayValUSD | Decimal | 14.5 | 20 | | | Average daily value over past calendar month in USD |
| 1WeekAvgDayVal | Decimal | 14.5 | 20 | | | Average daily value over past calendar week |
| 1WeekAvgDayValUSD | Decimal | 14.5 | 20 | | | Average daily value over past calendar week in USD |
| 200BarAvg | Decimal | 14.5 | 20 | | | Average close over last 200 bars using daily data, also referred to as 200 day SMA (simple moving average) |
| 100BarAvg | Decimal | 14.5 | 20 | | | Average close over last 100 bars using daily data, also referred to as 100 day SMA (simple moving average). |
| 63BarAvg | Decimal | 14.5 | 20 | | | Average close over last 63 bars using daily data, also referred to as 63 day SMA (simple moving average) |
| 21BarAvg | Decimal | 14.5 | 20 | | | Average close over last 21 bars using daily data, also referred to as 21 day SMA (simple moving average) |
| 1YerHigh | Decimal | 14.5 | 20 | | | Highest high over the last year (today date 1 year ago), excluding today |

| Element Name | Data Type | Format | Max Width | Lookup table/list | Valid Values | Field Description |
|---|---|---|---|---|---|---|
| 1QtrHigh | Decimal | 14.5 | 20 | | | Highest high over the last quarter (today date 3 months ago), excluding today |
| 1MonHigh | Decimal | 14.5 | 20 | | | Highest high over the last month (today date 1 month ago), excluding today |
| 1WeekHigh | Decimal | 14.5 | 20 | | | Highest high over the last week (today date 1 week ago), excluding today |
| 1DayHigh | Decimal | 14.5 | 20 | | | Yesterday's high |
| 1YerLow | Decimal | 14.5 | 20 | | | Lowest low over the last year (today date 1 year ago), excluding today |
| 1QtrLow | Decimal | 14.5 | 20 | | | Lowest low over the last quarter (today date 3 months ago), excluding today |
| 1MonLow | Decimal | 14.5 | 20 | | | Lowest low over the last month (today date 1 month ago), excluding today |
| 1WeekLow | Decimal | 14.5 | 20 | | | Lowest low over the last week (today date 1 week ago), excluding today |
| 1DayLow | Decimal | 14.5 | 20 | | | Yesterday's low |
| RSI | Decimal | 14.5 | 10 | | | Relative Strength Index using default parameters |
| MACDSig | Decimal | 14.5 | 10 | | | Moving Average Convergence Divergence Signal |
| MACDOsc | Decimal | 14.5 | 10 | | | Moving Average Convergence Divergence Oscillator |
| SARVal | Decimal | 14.5 | 10 | | | Parabolic SAR value |
| SARDir | Decimal | 14.5 | 10 | | | Parabolic SAR direction "Long" or "Short" |
| 90DayVolatility | Decimal | 14.5 | 10 | | | 90 day Daily Volatility, based on the average of the standard deviations of the daily returns |
| 1Yer99%VaR | Decimal | 14.5 | 10 | | | Value at risk over 1 year of daily returns with 99% confidence |
| 1Yer95%VaR | Decimal | 14.5 | 10 | | | Value at risk over 1 year of daily returns with 95% confidence |
| 60Mon2.5%Alpha | Decimal | 14.5 | 10 | | | 60 month Alpha, using risk free rate of 2.5% |
| 60Mon5.0%Alpha | Decimal | 14.5 | 10 | | | 60 month Alpha, using risk free rate of 5.0% |
| 60MonBeta | Decimal | 14.5 | 10 | | | 60 month Beta |
| 60MonR-Sq | Decimal | 14.5 | 10 | | | 60 month R-squared |
| 60Mon2.5%Sharpe | Decimal | 14.5 | 10 | | | 60 month Sharpe using risk-free rate of 2.5% |
| 60Mon5.0%Sharpe | Decimal | 14.5 | 10 | | | 60 month Sharpe using risk-free rate of 5.0% |
| 12Mon2.5%Alpha | Decimal | 14.5 | 10 | | | 12 month Alpha, using risk free rate of 2.5% |
| 12Mon5.0%Alpha | Decimal | 14.5 | 10 | | | 12 month Alpha, using risk free rate of 5.0% |
| 12MonBeta | Decimal | 14.5 | 10 | | | 12 month Beta |
| 12MonR-Sq | Decimal | 14.5 | 10 | | | 12 month R-squared |
| 12Mon2.5%Sharpe | Decimal | 14.5 | 10 | | | 12 month Sharpe using risk-free rate of 2.5% |
| 12Mon5.0%Sharpe | Decimal | 14.5 | 10 | | | 12 month Sharpe using risk-free rate of 5.0% |
| 1YerDivRate | Decimal | 14.5 | 10 | | | Recent dividend * no of periods |
| 1YerDivRateUSD | Decimal | 14.5 | 10 | | | Recent dividend * no of periods * USD conversion rate |
| 1YerDivTTM | Decimal | 14.5 | 10 | | | Sum of dividends in recent 12 months |
| 1YerDivTTMUSD | Decimal | 14.5 | 10 | | | Sum of dividends in recent 12 months * USD conversion rate |
| 5Splits | VarChar | Char String | 120 | | | most recent 5 splits: date:factor, date:factor, etc |
| 3MonAvgMonVal-1 | Decimal | 14.5 | 20 | | | Average monthly value over 3 months 1 month ago |
| 3MonAvgMonVal-4 | Decimal | 14.5 | 20 | | | Average monthly value over 3 months 4 month ago |
| 3MonAvgMonVal-7 | Decimal | 14.5 | 20 | | | Average monthly value over 3 months 7 month ago |

| Element Name | Data Type | Format | Max Width | Lookup table/list | Valid Values | Field Description |
|---|---|---|---|---|---|---|
| 30DayVolatility | Decimal | 14.5 | 10 | | | 30 day Daily Volatility, based on the average of the standard deviations of the daily returns |
| 20BarAvgVolume | Decimal | 14.5 | 20 | | | Average volume over last 20 bars using daily data, also referred to as 20 day SMA (simple moving average) of volume |
| 30BarAvgVolume | Decimal | 14.5 | 20 | | | Average volume over last 30 bars using daily data, also referred to as 30 day SMA (simple moving average) of volume |
| 90BarAvgVolume | Decimal | 14.5 | 20 | | | Average volume over last 90 bars using daily data, also referred to as 90 day SMA (simple moving average) of volume |
| 60DayVolatility | Decimal | 14.5 | 10 | | | 60 day Daily Volatility, based on the average of the standard deviations of the daily returns |
| 260DayVolatility | Decimal | 14.5 | 10 | | | 260 day Daily Volatility, based on the average of the standard deviations of the daily returns |
| %Change5D | Decimal | 14.5 | 10 | | | Change in price over last week, expressed as a percent |
| %Change1M | Decimal | 14.5 | 10 | | | Change in price over last month, expressed as a percent |
| %Change3M | Decimal | 14.5 | 10 | | | Change in price over last 3 months, expressed as a percent |
| %Change6M | Decimal | 14.5 | 10 | | | Change in price over last 5 months, expressed as a percent |
| %Change1Y | Decimal | 14.5 | 10 | | | Change in price over last year, expressed as a percent |
| Volume | Decimal | 13.5 | 20 | | | Recent Day's Volume |
| BBGExchID | VarChar | Char String | 12 | | | Financial Instrument Global Identifier (FIGI) |
| BBGCompID | VarChar | Char String | 12 | | | Financial Instrument Ticker (Exchange Level) (Ticker + Exchange Code) (FIGI) |
| DivYield | Decimal | 14.5 | 20 | | | Dividend Yield (Close/1YerDivRate) |
| DayGain | Decimal | 14.5 | 20 | | | Daily Gain (Loss) |
| WeekGain | Decimal | 14.5 | 20 | | | Weekly Gain (Loss) |
| MonthGain | Decimal | 14.5 | 20 | | | Monthly Gain (Loss) |
| YearGain | Decimal | 14.5 | 20 | | | Yearly Gain (Loss) |

Note: The number of fields is not fixed and additional fields (analytics) will be added to the right of current fields without warning. Therefore, ensure your handling program will ignore any additional fields, added to the right of existing fields, until you decide how to handle them.

# Additional Derived Analytics Data

The following additional analytics can be derived from the above –

- MACD Histogram: derived by subtracting MACD Signal from MACD Oscillator.
- New High: derived by comparing today's High to the appropriate period High
- New Low: derived by comparing today's Low to the appropriate period Low
- Higher Close: derived by comparing today's Close to the appropriate period High
- Lower Close: derived by comparing today's Close to the appropriate period Low
- Close above average: derived by comparing today's close to the appropriate average.
- Sector: derived by mapping a sector name to the sector code
- Industry group: derived by mapping industry name to the sector 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

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

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.

# Contact Information

**United Kingdom – Headquarters**
5 Highgate Road
London, NW5 1JY
United Kingdom
Tel: + 44 207 324 0020
Fax: +1 212 214 0825

**Jonathan Bloch**, Chief Executive Officer
Cell: + 44 7785 550 043
E-mail: j.bloch@exchange-data.com

**Maria Scappaticci**, Global Sales Director
Tel: +44 207 324 0070
E-mail: m.scappaticci@exchange-data.com

**Andrew Sabourin**, Business Manager
Tel: + 44 207 324 0028
E-mail: a.sabourin@exchange-data.com

**Idil Ozkan,** Business Development Manager
Tel: +44 207 324 0266
E-mail: i.ozkan@exchange-data.com

**United States**
Exchange Data International Inc
1250 Front Street, no. 260
Binghamton, NY 13901, USA
Tel: +1 607 238 4438
Fax: +1 607 238 4439

**Michael Hyland**, Business Manager
Cell: +1 732 618-2854
E-mail: m.hyland@exchange-data.com

**Nora Cervara**, Business Development Manager Cell: +17326701935
E-mail: n.cervara@exchange-data.com

**Canada**
Exchange Data International Inc ® 4920 Boul. de Maisonneuve Ouest Suite 203, Westmount
Montreal, H3Z 1N1
Tel: +1 514 755 8469
Fax: +1 514 426 6101

**Morocco**
Bloc A
Numero 46 Lotissement Azaitoune
Tikiouine, Agadir 80650
Tel: +212 528 290 255
Fax: +212 528 290 356

**Said Benbihi,** Office Manager
E-mail: s.benbihi@exchange-data.com

**South Africa**
PO Box 2176
Cape Town 8000

**Ilze Gouws**, Project Leader
Cell: +27 (0) 82 782 3750
Email: i.gouws@africadata.com