EDI

IPL
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❮Doing data differently❯

Helping the global financial community make informed decisions through the provision of comprehensive, accurate, timely and affordable securities and economic data services.

With more than 30 years' experience, we offer comprehensive and accurate securities reference, corporate actions and pricing data for derivatives, equities, fixed income, and investment funds around the globe. We also cover economic data extensively.

We understand how crucial financial and economic data is and take a different approach as to how we proceed:

- We do not rent data, we sell it
- We do not have onerous redistribution rules
- We customize our services to meet your needs
- We cover all countries – no matter how large or small
- Finally, we offer competitive prices

As a result of our on-going commitment to providing cost-effective and innovative data solutions, while ensuring the highest standards, EDI has achieved the internationally recognized quality and security certifications ISO 9001 and ISO 27001.

Headquartered in the United Kingdom, we have operations in Australia, Canada, Germany, India, Morocco, South Africa, and in the United States.

Our Support Team is available on +44 (0) 207 324 0020, 24 hours a day, Monday to Friday and are closed on Christmas and New Year's Day.

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 customized according to assets, securities, or exchanges of interest. Feeds are available via SFTP 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 reference information on exchange traded futures and options where the underlying asset is either an equity or index and on exchange traded futures and options based on interest rates, agricultural commodities, energy products, foreign exchange, metals, and other commodities and indices.

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

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

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

▪ Security Description	▪ ISIN /SEDOL^{TM}/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 the 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 standardized, 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 customize 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

Exchange 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

* Redistribution license required
TBD – To be determined

Country	MIC Code	Exchange	Prices	Corporate Actions	Corporate Action Trigger	Estimated EAT (GMT)	Start Dates
Argentina	XMTB	Mercado A Termino De Buenos; Aires S.A.	X	n/a	n/a	23:40:00	
Argentina	ROFX	Rosario Future Exchange	X	n/a	n/a	23:00:00	01/07/2018
Australia	XASX	ASX - All Markets	X	X	X	17:30:00	02/07/2018
Belgium	XBRU	Euronext	X	X	X	23:50:00	02/07/2018
Brazil*	BVMF	Brasil Bolsa Balcao	X	TBD	X	05:00:00	
Canada	XMOD	The Montreal Exchange / Bourse De Montreal	X	X	X	13:00:00	02/07/2018
Colombia	XBOG	Bolsa de Valores de Colombia	X	X	X	10:00:00 (next day)	01/01/2010
China	CCFX	China Financial Futures Exchange	X	n/a	n/a	12:00:00	22/12/2020
China	XDCE	Dalian Commodity Exchange	X	n/a	n/a	16:00:00	02/07/2018
China	XSGE	Shanghai Futures Exchange	X	n/a	n/a	16:00:00	02/07/2018
China	XZCE	Zhengzhou Commodity Exchange	X	n/a	n/a	13:00:00	14/10/2021
Denmark	XCSE	NASDAQ Copenhagen A/S	X	X	X	23:50:00	05/11/2018
Finland	XHEL	Nasdaq Helsinki / Finnish Stock Exchange	X	X	X	23:50:00	05/11/2018
France	XMAT	Euronext Paris MATIF	X	n/a	n/a	23:50:00	01/02/2021
France	XPAR	Euronext	X	X	X	23:50:00	02/07/2018
Germany	XEEE	European Energy Exchange	X	n/a	n/a	01:00:00	10/02/2020
Germany	XEUR	Eurex	X	X	X	01:00:00	03/07/2018
Greece	XADE	Athens Exchange S.A. Derivatives Market	X	X	X	23:50:00	02/07/2018
Hong Kong	XHKF	Hong Kong Futures Exchange Ltd.	X	X	X	23:00:00	05/10/2020
Hungary*	XBUD	Budapest Stock Exchange	X	TBD	X	23:50:00	02/07/2018
India	XBOM	Bombay Stock Exchange	X	X	X	18:30:00	02/06/2020
India*	XNSE	National Stock Exchange of India	X	X	X	16:00:00	02/07/2018
India	MCXX	Metropolitan Exchange of India (MCX Stock Exchange)	X	X	X	21:00:00	
Indonesia	ICDX	Indonesia Commodity and Derivatives Exchange	X	X	X	11:00:00	01/01/2010
Indonesia	XBBJ	Jakarta Future Exchange (Bursa Berjangka Jakarta)	X	n/a	n/a	23:50:00	05/07/2021
Iran	IMEX	Iran Mercantile Exchange	X	n/a	n/a	12:00:00	02/07/2018
Israel	XTAE	Tel Aviv Stock Exchange	X	X	X	23:00:00	01/07/2018
Italy	XMIL	Borsa Italiana S.P.A	X	X	X	23:50:00	02/07/2018
Japan	XOSE	Osaka Exchange	X	X	X	01:00:00	02/07/2018
Japan	XTFF	Tokyo Financial Exchange	X	n/a	n/a	12:00:00	02/07/2018
Kazakhstan	XKAR	Kazakhstan Stock Exchange	X	n/a	n/a	19:00:00	02/07/2018
Korea*	XKFE	Korea Exchange (Futures Market)	X	n/a	n/a	09:00:00	14/06/2019
Korea	XKRX	Korea Exchange (Stock Market)	X	X	X	16:00:00	02/07/2018
Malaysia*	XKLS	Bursa Malaysia	X	TBD	X	19:00:00	02/07/2018
Mexico	AMXO	AlphaMex Stock Exchange	X	n/a	n/a	13:00:00	02/07/2018
Mexico	XEMD	Mexican Derivatives Exchange (MexDer)	X	TBD	X	01:00:00	15/10/2020
Netherlands	XAMS	Euronext	n/a	X	X	23:00:00	02/07/2018
Netherlands	XEUC	Euronext Com, Commodities Futures and Options	X	n/a	n/a	23:00:00	02/07/2018

Country	Code	Exchange				Time	Date
Netherlands	XEUE	Euronext Eqf, Equities, and Indices Derivatives	X	n/a	n/a	01:00:00	02/07/2018
Netherlands	NDEX	ICE Endex Futures	X	n/a	n/a	01:00:00	01/02/2021
New Zealand*	NZFX	New Zealand Futures & Options	X	n/a	n/a	12:00:00	02/07/2018
Norway	XOSL	Oslo Bors ASA	X	X	X	23:50:00	02/07/2018
Pakistan	XKAR	The Pakistan Stock Exchange	n/a	TBD	X	16:30:00	02/07/2018
Poland	XWAR	Warsaw Stock Exchange	X	TBD	X	23:00:00	02/07/2018
Portugal	XLIS	Euronext Lisbon	X	X	X	23:50:00	02/07/2018
Saudi Arabia	XSAU	Saudi Stock Exchange	X	X	X	15:00:00	01/01/2023
Singapore	IFSG	ICE Futures Singapore	X	n/a	n/a	17:00:00	02/07/2018
Singapore*	XSES	Singapore Exchange	X	X	X	23:50:00	02/07/2018
South Africa	XSFA	JSE Commodity Derivatives Market	X	n/a	n/a	23:50:00	01/07/2018
South Africa	XSAF	JSE Equity Derivatives Market	X	n/a	n/a	17:00:00	01/07/2018
Spain	XMRV	MEFF Financial Derivatives	X	X	X	23:50:00	02/07/2018
Sweden	XSTO	Nasdaq Nordic Markets	X	X	X	23:50:00	08/11/2018
Taiwan	XTAF	Taiwan Futures Exchange	X	X	X	11:00:00	02/07/2018
Thailand	TFEX	Thailand Futures Exchange	X	X	X	14:00:00	02/07/2018
Turkey	XIST	TURKDEX - Turkish Derivatives Exchange	X	X	X	23:50:00	
United Arab Emirates	XADS	Abu Dhabi Security Exchange	X	X	X	12:00:00	06/09/2023
United Arab Emirates	DGCX	Dubai Gold & Commodities Exchange DMCC	X	X	X	22:00:00	06/07/2018
United Arab Emirates	DIFX	NASDAQ Dubai	X	X	X	16:00:00	02/07/2018
United Arab Emirates	DUMX	Dubai Mercantile Exchange	X	n/a	n/a	10:00:00	02/07/2018
United Kingdom	IFEU	ICE Futures Europe	X	X	X	01:00:00	02/07/2018
United Kingdom	XLME	London Metal Exchange	X	n/a	n/a	23:50:00	21/12/2020
United States	AMXO	NYSE Amex Options	X	X	X	05:00:00	02/07/2018
United States	ARCX	NYSE ARCA Options	X	X	X	13:00:00	
United States	BATS	CBOE BZX U.S. Equities Exchange	X	X	X	23:00:00	01/07/2018
United States	C2OX	C2 Options Exchange Inc. (CBOE)	X	X	X	13:00:00	27/02/2022
United States	EDGX	EDGX Exchange (CBOE EDGX U.S. Equities Exchange)	X	X	X	00:10:00	01/07/2018
United States	GMNI	Nasdaq GMX (ISE Gemini Exchange)	X	X	X	13:00:00	01/07/2018
United States	IFUS	ICE Futures U.S.	X	n/a	n/a	13:00:00	02/07/2018
United States	MCRY	Nasdaq MRX (ISE Mercury, LLC)	X	X	X	13:00:00	01/07/2018
United States	MPRL	Miax Pearl, LLC	X	X	X	13:00:00	01/07/2018
United States	OPRA	Options Price Reporting Authority	X	X	X	13:00:00	30/06/2018
United States	XASE	NYSE Mkt Llc	X	X	X	13:00:00	01/07/2018
United States	XBOX	Boston Options Exchange (TMX Group) (BOX Options Exchange)	X	X	X	13:00:00	01/07/2018
United States	XBXO	NASDAQ OMX BX Options	X	X	X	13:00:00	01/07/2018
United States	XCBT	Chicago Board of Trade	X	n/a	n/a	23:00:00	02/07/2018
United States*	XCBF	CBOE Futures Exchange	X	X	X	13:00:00	01/07/2018
United States*	XCBO	CBOE - Chicago Board Options Exchange (CBOE Global Markets Inc.)	X	X	X	13:00:00	01/07/2018
United States	XCEC	Commodities Exchange Centre	X	n/a	n/a	13:00:00	29/06/2019
United States	XCME	Chicago Mercantile Exchange (CME)	X	n/a	n/a	13:00:00	02/07/2018
United States	XISE	Nasdaq ISE (International Securities Exchange, LLC – Equities)	X	X	X	13:00:00	01/07/2018
United States	XMGE	Minneapolis Grain Exchange	X	n/a	n/a	13:00:00	02/07/2018
United States	XMIO	Miami International Securities Exchange	X	X	X	13:00:00	02/07/2018
United States	XNAS	NASDAQ – All Markets	X	X	X	13:00:00	01/07/2018
United States	XNDQ	Nasdaq Options Market	X	X	X	13:00:00	01/07/2018
United States	XNYM	New York Mercantile Exchange	X	X	X	13:00:00	10/08/2018
United States	XNYS	New York Stock Exchange, Inc.	X	X	X	13:00:00	01/07/2018

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United States	XPHL	NASDAQ PHL	X	X	X	13:00:00	02/07/2018
Vietnam*	XHNF	Hanoi Stock Exchange – Derivatives	X	n/a	n/a	15:00:00	09/10/2020

Specifications

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

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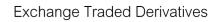| Element Name	Data Type	Format	Max Width	Lookup TypeGroup	Field Description
Operating MIC	char	charstring	4		Operating MIC
MIC	char	charstring	4		MIC (Market segment)
Root ID	Integer	BigInteger	20		EDI internal root code for the Product
Root Exchange Code	char	Alphanumeric	20		Exchange root code for 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

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ETD Corporates Actions

ETD Corporate Actions 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
Pay Date 2	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 Actions NOTICE FEED

Key fields to link other tables

Field Name	Data Type	Format	Description
ENTRY_ID	Integer	Numeric	Serial number given to each entry
EXCHANGE_NAME	Char	String	Name of the Clearing House
EDI_EVENT_ID	Integer	Numeric	Unique global Event Identifier combined with Event type code
EDI_EVENT_CODE	Char	String	Event type code see EVENT feed
ISSUER_NAME	Char	String	Name of the Issuer
SECURITY_DESCRIPTION	Varchar	String	Description of the futures contract
PRIMARY_EXCHANGE_CODE	Char	String	It is the code of the main stock exchange where a publicly traded company's stock is bought and sold
MIC	Varchar	String	Market identifier code for industry segments
LOCAL_CODE	Varchar	String	Local code unique at the market level - a ticker or number
EVENT_DATE	Date	YYYY-MM-DD	It is the date when the Event is updated
UNDERLYING_ISIN	Varchar	String	Underlying security ISIN of the contract
DOC_ID	Varchar	Numeric	Exchange issued unique reference number for the document
SUBJECT	Varchar	String	Title Description of the document
FUTURE_EFFECTIVE_DATE	Varchar	YYYY-MM-DD	The date when the event became effective.
FUTURE_PURCHASER	Char	String	Name of the Future Issuer
SECURITY_TO_BE_PURCHASED	Varchar	String	Security To be purchased by the purchaser
QUANTITY	Varchar	String	Quantity of the new security to be purchased by the purchaser
UNDERLYING_SECURITY_PRICE	Varchar	Numeric	The price at which the underlying asset is purchased or sold as per the corporate action event (only the cash part is considered)
FUTURE_EXPIRATION	Varchar	YYYY-MM-DD	Expiry date and time of the contract
FUTURE_DEPOSITARY	Varchar	String	If a corporate action like merger or tender offer occurs, depositary manages the transfer of cash and stock to the appropriate investment bank or broker/dealer, which then passes it on to their investors
FUTURE_GUARANTY_PERIOD	Varchar	String	The period when valid delivery is subsequently made within the specified "guaranty period"
OPTION_DELIVERABLE_PER_CONTRACT	Varchar	String	Deliverable quantity of commodities or financial instruments underlying futures and option contracts that are traded on an exchange
OPTION_EFFECTIVE_DATE	Varchar	YYYY-MM-DD	The date when the event became effective.
OPTION_SYMBOL	Varchar	String	Previous Option Symbol
OPTION_NUMBER_OF_CONTRACT	Varchar	Numeric	Number Of Contracts Outstanding
OPTION_US_CODE/CUSIP	Varchar	String	CUSIP/USCODE of the underlying equity or index
OPTION_STRIKE_PRICE	Varchar	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
OPTION_MULTIPLIER	Varchar	String	The multiplier/factor needed to calculate the minimum tick for premium/strike price
OPTION_SETTLEMENT	Varchar	String	It tells whether the settlement will be in cash or kind along with the terms of settlement
OPTION_PRICING	Varchar	String	Price of the option contract
OPTION_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, who 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
OPTION_CONTRACT_MULTIPLIER	Varchar	String	The multiplier/factor needed to calculate the minimum tick for premium/strike price

OPTION_STRIKE_DIVISOR	Varchar	String	This factor is used to calculate new Strike Price after a corporate action has taken
OPTION_NEW_MULTIPLIER	Varchar	String	place. The changed multiplier after contract adjustment is effected
FUTURE_SYMBOL	Varchar	String	Previous Future Symbol
FUTURE_NEW_SYMBOL	Varchar	String	Future adjusted symbol
FUTURE_STRIKE_DIVISOR	Varchar	String	This factor is used to calculate new Strike Price after a corporate action has taken place.
FUTURE_CONTRACT_ MULTIPLIER	Varchar	String	The multiplier/factor needed to calculate the minimum tick for premium/strike price
FUTURE_NEW_ MULTIPLIER	Varchar	String	The changed multiplier after contract adjustment
FUTURE_DELIVERABLE_ PER_CONTRACT	Varchar	String	Deliverable quantity of commodities or financial instruments underlying futures and option contracts that are traded on an exchange
FUTURE_PRICING	Varchar	String	Price of the future contract
FUTURE_US_CODE/CUSIP	Varchar	String	CUSIP/USCODE of the underlying equity or index
FUTURE_DELAYED_ SETTLEMENT	Varchar	String	Information about delayed delivery of the securities with respect to the settlement date
OPTION_ADJUSTED_ STRIKE_PRICE	Varchar	String	New strike price of a contract
FUTURE_ADJUSTED_ STRIKE_PRICE	Varchar	String	New strike price of a contract
OPTION_PURCHASER	Varchar	String	Purchaser of the security in case of purchase offer
OPTION_OFFER_TERMS	Varchar	String	The new security that is being offered for Corporate Actions like Exchange Offer, Purchase Offer etc.
OPTION_EXPIRATION	Varchar	String	Expiry date and time of the contract
OPTION_DEPOSITARY	Varchar	String	If a corporate action like merger or tender offer occurs, depositary manages the transfer of cash and stock to the appropriate investment bank or broker/dealer, which then passes it on to their investors
OPTION_GUARANTY_ PERIOD	Varchar	String	The period when valid delivery is subsequently made within the specified "guaranty period"
FUTURE_OFFER_TERMS	Varchar	String	The new security that is being offered for Corporate Actions like Exchange Offer, Purchase Offer etc.
OPTION_DELAYED_ SETTLEMENT	Varchar	String	Information about delayed delivery of the securities with respect to the settlement date
FUTURE_SETTLEMENT_ ALLOCATION	Varchar	String	It is the process of allocating the wealth of a company, usually in a percentage, among the partners.
OPTION_SETTLEMENT_ ALLOCATION	Varchar	String	It is the process of allocating the wealth of a company, usually in a percentage, among the partners.
FUTURE_SETTLEMENT	Varchar	String	It tells whether the settlement will be in cash or kind along with the terms of settlement
FUTURE_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
FUTURE_CONTRACT_ON_ DIVIDEND_OF_STOCKS	Varchar	String	Single Stock Dividend Future symbol
REFERENCE	Varchar	String	Source of information
DETAILS	Varchar	String	All important details of the contract
ADJUSTMENTS	Varchar	String	All adjustments held in a company because of any corporate action.
METHOD	Varchar	String	Method used to determine the new share price.
RATIO	Varchar	String	Factor that results due to the underlying event
FUTURE_LOT_SIZE	Varchar	String	All details regarding the quantity of shares need to be ordered.

FUTURE_POSITION_ AND_EXERCISE_LIMIT	Varchar	String	Open position-number of open position, Exercise limit- A restriction on the amount of option contracts of a single class that any one person or company can exercise within a fixed time period
FUTURE_VARIATION_ MARGIN	Varchar	String	The variation margin is not collateral, but a daily payment of profits and losses.
FUTURE_SINGLE_ STOCK_DIVIDEND	Varchar	String	Details of the use of ordinary dividend to calculate EDSP.
OUTSTANDING_ORDERS	Varchar	String	Details about the cancellation of the contract.
OPTION_LOT_SIZE	Varchar	String	All details regarding the quantity of shares need to be ordered.
OPTION_POSITION_AND _EXERCISE_LIMIT	Varchar	String	A restriction on the amount of option contracts of a single class that any one person or company can exercise within a fixed time period
OPTION_DIVIDEND	Varchar	String	Details of the effect of dividend on the contract.
INTEREST_RATE	Varchar	String	The Effects of Interest Rates on the contract.
ORDERS	Varchar	String	Details about the cancellation of the contract.
FUTURE_DIVIDEND	Varchar	String	Details of Dividend information of the company.
FUTURE_NEW_CONTRACT	Varchar	String	It is the adjusted contract of the existing contract.
CUM_EVENT_PRICE	Varchar	Numeric	Official closing price before the corporate action has occurred.
OTHER_ADJUSTMENTS	Varchar	String	All other details that are not covered in broader head.
TRADING_FEES	Varchar	Numeric	Fees which allow investors to buy and sell trades online.
EDSP	Varchar	Numeric	Exchange delivery settlement price.
FUTURE_FURTHER_ MATURITIES	Varchar	String	Maturity of the contract
OPTION_EQUALISATION_ PAYMENT	Varchar	String	The amount that will be credited to the holders of long call and put positions and debited from the holders of short call and put positions.
OPTION_FURTHER_SERIES	Varchar	String	Information about the new series of the contract will be given.
PRODUCT_ISIN_OLD	Varchar	String	Unique international code for a product
PRODUCT_ISIN_NEW	Varchar	String	Unique international code for a product
R_FACTOR	Integer	String	It is an Adjustment Factor which is required to show the effect of a particular corporate action on the contract.
RULES_AND_ REGULATIONS	Varchar	String	Entire rules and regulations of the contract.
OPTION_ADJUSTMENT_OF_STRIKE_ PRICE_AND_CONTRACT_SIZES	Varchar	String	All detailed adjustment of strike price and contract size.
FUTURE_ADJUSTMENT_OF_CONTR ACT_SIZE_AND_VARIATION_MAR GI N	Varchar	String	All detailed adjustment of strike price and contract size.
FUTURE_INTRODUCTION_OF_A_NE W_CONTRACT	Varchar	String	Details of the new contract.
ORDER_CANCELLATION	Varchar	String	Details about when the cancellation will be held.
RE_DESIGNATION	Varchar	String	Details of re-designation
OPTION_NEW_CONTRACT	Varchar	String	Adjusted new contract.
MISCELLANEOUS	Varchar	String	All other details of the contract.
FUTURE_MULTIPLIER	Varchar	String	The multiplier/factor needed to calculate the minimum tick for premium/strike price
FUTURE_CONTRACT_ON_DIVIDEND _OF_STOCKS_NEW	Varchar	String	Single Stock Dividend New Future symbol

OPTION_IMPLIED_VOLATILITY	Varchar	String	It is the projected future volatility
OPTION_CONTRACT	Varchar	String	Details of the existing contract.
OFFER_PERIOD	Varchar	Strin g	The period up to which the contract will be valid.
EXERCISES	Varchar	Strin g	It contains the deadline for submitting Exercise instructions for contract.
FUTURE_ADJUSTED_SETTLEMENT_ PRICE	Varchar	String	New settlement price
OPTION_ADJUSTED_SETTLEMENT_P RICE	Varchar	String	New settlement price
OPTION_CONTRACT_ON_DIVIDEND _OF_STOCKS	Varchar	String	Option Symbol
OPTION_CONTRACT_ON_DIVIDEND _OF_STOCKS_NEW	Varchar	String	Option new symbol
OPTION_FURTHER_MATURITIES	Varchar	String	Maturity of the contract
FUTURE_IMPLIED_VOLATILITY	Varchar	String	It is the projected future volatility
FUTURE_FURTHER_SERIES	Varchar	String	Information about the new series of the contract will be given.
SEC_ID	Varchar	Numeric	Unique identifier given to each security
UNDERLYING_CORPORATE_ACTIO N _PRICE	Varchar	String	The price of Corporate action event which is causing adjustment in the derivative contracts.
ADJUSTED_CONTRACT_PRICE	Varchar	String	The new price of the contract after corporate action on the underlying has occurred
OPTION_HISTORIC_VOLATILITY	Varchar	String	Historical volatility (HV) is the volatility experienced by the underlying stock, stated in terms of annualized standard deviation as a percentage of the stock price.
FUTURE_HISTORIC_VOLATILITY	Varchar	String	Historical volatility (HV) is the volatility experienced by the underlying stock, stated in terms of annualized standard deviation as a percentage of the stock price.
WORLD_MARKET_CONVERSION_R A TE	Varchar	Numeric	Currency conversion rate.
OPTION_INTRODUCTION_OF_A_NE W_CONTRACT	Varchar	String	Details of the new contract.
FUTURE_INTER_MONTH_SPREAD_M AINTENANCE_MARGIN	Varchar	String	The futures contract months do not always move in synchronous manner. To account for the difference in price movement in certain contract months, Inter-Month Spread Charges to the Commodity Scanning Risk of a portfolio. So the margin changes.
FUTURE_ MAINTENANCE_MARGIN	Varchar	String	The maintenance margin is the minimum amount a futures trader is required to maintain in his margin account in order to hold a futures position. The maintenance margin level is usually slightly below the initial margin
OPTION_MONEYNESS	Varchar	String	Moneyness describes the intrinsic value of an option in its current state.
ADJUSTED_CONTRACT_SIZE	Varchar	String	The changed contract size due to corporate action adjustment.
FREEZE_LIMIT	Varchar	String	Freeze limits helps to regulate the flow of orders within a certain specified quantity and avoid flash moves in either direction.
EXPIRY_DATE_OF_OLD_CONTRACT	Varchar	String	The date on which the existing contracts will expire before the expiry date due to Corporate Action.
FIRST_DAY_OF_TRADING_OF_NEW_ CONTRACT	Varchar	String	The starting date of the new contract after the expiration of the old contract.
EXPIRY_DATE_OF_NEW_CONTRACT	Varchar	String	The expiry date of the new contract.
FUTURE_ADJUSTED_PRICE	Varchar	Numeric	The adjusted price for the derivative contracts after the corporate action adjustment.
OPTION_ADJUSTED_PRICE	Varchar	Numeric	The adjusted price for the derivative contracts after the corporate action adjustment.
SETTLEMENT_PRICE	Varchar	Numeric	The Price used for daily re-valuation of open position.

FUTURE_DISTRIBUTION_RATIO	Varchar	String	It is the proportion of allocating wealth of a company to the shareholders due to various reasons or distributing the wealth between two companies due to merger.
OPTION_DISTRIBUTION_RATIO	Varchar	String	It is the proportion of allocating wealth of a company to the shareholders due to various reasons or distributing the wealth between two companies due to merger.
FUTURE_CONTRACT_ON_STOCKS	Varchar	String	Future symbol.
FUTURE_CONTRACT_ON_STOCKS_NEW	Varchar	String	New future symbol.
OPTION_CONTRACT_ON_STOCKS	Varchar	String	Option symbol.
OPTION_CONTRACT_ON_STOCKS_NEW	Varchar	String	New option symbol.
OPTION_DELIVERABLE_PER_CONTRACT_1	Varchar	String	Extra field added as requested by client (Additional Information for DELIVERABLE_PER_CONTRACT field in different format).
FUTURE_DELIVERABLE_PER_CONTRACT_1	Varchar	String	Extra field added as requested by client (Additional Information for DELIVERABLE_PER_CONTRACT field in different format).
FUTURE_OFFER_PRICE	Varchar	String	The price that is being offered for Corporate Actions like Exchange Offer, Purchase Offer etc.
OPTION_OFFER_PRICE	Varchar	String	The price that is being offered for Corporate Actions like Exchange Offer, Purchase Offer etc.
PRIMARY_PDF_LINK	Varchar	String	The link to the original Corporate Action Announcement document
OLD_NAME	Varchar	String	Old Name of the Issuer
NEW_NAME	Varchar	String	New Name of the Issuer

ETD Corporate Actions SERIES TRADING LINES FEED

Key fields to link other tables

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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

ETD Corporate Actions TRIGGER SPECIFICATIONS

Key fields to link other tables

Element Name	Data Type	Format	Max Width	Field Description
eventcd	VarChar	Char String	10	Event type code
eventid	Integer	32 bit	10	Unique global Event Identifier combined with Event type code
Actflag	Char	Char String	1	Event Level Action Status
Changed	Date	YYYY/MM/DD HH:MM:SS	19	Date event updated.
Created	Date	YYYY/MM/DD	10	Date event first entered
Secid	Integer	32 bit	10	Unique global level Security ID (can be used to link all multiple listings together
Isin	Integer	32 bit	10	Unique global level Issuer ID (can be used to link all securities of a company together)
Uscode	Char	Char String	9	USCode (global level identifier)
Issuername	VarChar	Char String	70	Name of Issuer
Cntryofincorp	Char	Char String	2	ISO Country of Incorporation of Issuer
Sectycd	Char	Char String	3	Type of Equity Instrument
Securitydesc	VarChar	Char String	70	Security Description
Statusflag	Char	Char String	1	Inactive at the global level else security is active. Not to be confused with delisted which is inactive at the exchange level
Primaryexchgcd	Char	Char String	6	Exchange code for the primary listing (empty if unknown)
Exchgcd	Char	Char String	6	EDI maintained Exchange code. Equivalent to the MIC code but necessary as MIC might not be available in a timely fashion.
Mic	Char	Char String	4	ISO standard Market Identification Code
Localcode	VarChar	Char String	50	Local code unique at Market level - a ticker or number
Liststatus	Char	Char String	1	Indicates whether a security is Listed on an Exchange or Unlisted Indicates Exchange Listing Status
Date1type	VarChar	Char String	20	Type of calendar date
Date1	Date	YYYY/MM/DD	10	Calendar date
Date2type	VarChar	Char String	20	Type of calendar date
Date2	Date	YYYY/MM/DD	10	Calendar date
Date3type	VarChar	Char String	20	Type of calendar date
Date3	Date	YYYY/MM/DD	10	Calendar date
Date4type	VarChar	Char String	20	Type of calendar date
Date4	Date	YYYY/MM/DD	10	Calendar date
Ticker_symbol	VarChar	Char String	50	Local code the Derivative Contract
Contract_name	VarChar	Char String	70	Name of issuer
Contract_size	Varchar	32 bit	10	Contract size of the Derivatives
Expiry_	Date	YYYY/MM/DD	10	Date when contract will expire
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

Derivative Trading Hours

The Derivative Exchanges Trading Hours (DTH) service provides timely and accurate information on trading hours, non-trading days and settlement details.

A Derivative is a financial Instrument and is a contract between two parties, the value of derivatives determined by fluctuations in the underlying asset.

In Derivatives, we cover both futures contract and options contracts. A futures contract is a standardized agreement between two parties committing one to buy and the other to sell a particular asset of a specific quantity and at a predetermined price, at a specified date in future. An options contract is a standardized agreement that gives the buyer the right but not the obligation to buy or sell a specific underlying asset or future of a specified quantity at or by a specific date in the futures.

Types of futures contracts,

- Commodity Derivatives

- Equity Derivatives

- FX Derivatives

- Interest Rate Derivatives

Commodity derivatives: Commodity Derivatives are products where commodities are contracted to buy or sale at an agreed price for delivery at a specified date. Commodities include energy products, agricultural products, soft commodities, and metals.

Equity Derivatives: Equity Derivatives are Products whose value is at least partly derived from one or more underlying equity asset class. Equity derivatives also include futures and options based on index products or dividends. Futures and Options are the most traded equity derivatives.

Foreign Exchange Derivatives: A Foreign Exchange Derivatives or currency futures contract is an agreement between two parties to deliver a set amount of currency at a fixed future date, called the expiry. In some cases, the contract is settled by cash payment based on an index price or other known commodity pricing mechanism.

Interest Rate Derivatives: Interest rate derivatives are futures and options whose underlying is an asset related to interest rates including short term interest rate index contracts, fixed income contracts, and interest rate swap contracts.

Additional Datasets:

The EDI Derivatives Trading Hour dataset covers all important dates for trading, delivery, and settlement of contracts as well as important times for trading including pre-open, open, close and settlement times.

In addition, the dataset includes settlement details (cycle, method), Contract Month updates (last trade date, first trade date, notice date, settlement date, delivery date, position date) and non-trading day dates such as holiday dates, holiday name, early close with timings, trading halt.

We provide all the facilities mentioned above on an annual license basis.

Monitored daily, the service comprises over 123 Exchanges, historical data from 2020.

Product Description

- Exchanges & Trading Venues - 42 countries, 60 fields, 123 exchanges & trading venues covered.

Delivery

EDI provides this information over the web as well as in a tab delimited FTP file.

The information can be loaded into internal systems that allow trading and settlement engines to accurately complete transactions.

Files are available in:
- CSV
- XLS
- TXT format

Field Coverage for All Exchanges

Fields	All Exchanges	Fields	All Exchanges
Contract ID	X	Category	x
DTH ID	X	Contract Type	x
Contract ActTime	X	Subcategory	x
Contract Act Flag	X	Contract Name	x
Trading Hours ActTime	X	Year	x
Trading Hours Act Flag	X	Start Date	x
Region	X	End Date	x
Country	X	Days of Week	x
Country 2 Code	X	Trading Phase	x
Country 3 Code	x	Activity Trading Phase	x
Country Numeric	x	Open Hours UTC	x
Currency Code	x	Open Hours Local	x
Currency Numeric	x	Close Hours UTC	x
Currency Name	x	Close Hours Local	x
MIC	x	Holiday Name	x
Operating MIC	x	Notes	x
OS Flag	x	Standard Time Zone	x
Exchange Name	x	Standard UTC Offset	x
Website	x	Trading Venue	x
Product Type	x		

Other Fields coverage for Exchanges

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
ASX - Trade24	x	x	x					x	x	x		x	x	x	x	x	x	x	x	x	x
Athens Exchange S.A. Derivatives Market	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
B3 S.A.	x							x	x	x	x	x	x	x	x				x		x
BSE Ltd	x							x	x	x	x	x	x	x	x				x		x
Budapest Stock Exchange	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x		x
CBOE Futures Exchange	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
Chicago Board of Trade	x	x	x					x	x	x	x	x	x	x	x	x	x	x		x	x
Chicago Mercantile Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x			x
China Financial Futures Exchange	x							x	x	x	x	x	x	x	x				x		x
Commodities Exchange Center	x	x	x					x	x	x	x	x	x	x	x	x	x	x		x	x
Dalian Commodity Exchange	x							x	x	x	x	x	x	x	x				x		x
Dubai Gold & Commodities Exchange Dmcc	x							x	x	x		x	x	x	x				x		x
Dubai Mercantile Exchange	x							x	x	x		x	x	x	x				x		x
Eurex Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
Euronext - Euronext Brussels - Derivatives	x	x	x				x	x	x	x	x	x	x	x	x	x	x	x	x		x
Euronext - Mercado De Futuros E Opcoes	x	x	x				x	x	x	x		x		x	x	x	x	x	x		x
Euronext Com, Commodities Futures and Options	x	x	x				x	x	x	x		x		x	x	x	x	x	x		x
Euronext EQF, Equities, and Indices Derivatives	x	x	x				x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
Euronext Paris Matif	x	x	x				x	x	x	x	x	x	x	x	x	x	x	x	x		x
Euronext Paris Monep	x	x	x				x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
European Energy Exchange - Regulated Gas Market	x	x	x				x	x	x	x		x	x	x	x	x	x	x	x		x
Hanoi Stock Exchange - Derivatives	x						x	x	x	x	x	x		x	x				x		x
Hong Kong Futures Exchange Ltd.	x						x	x	x	x	x	x	x	x	x				x	x	x
Hungarian Derivative Energy Exchange	x	x	x				x	x	x	x	x	x		x	x	x	x	x	x		x
ICE Endex Futures	x	x	x				x	x	x	x	x	x	x	x	x	x	x	x	x	x	x
ICE Futures Europe	x	x	x				x	x	x	x	x	x	x	x	x	x	x	x	x		x
ICE Futures Europe - AGRICULTURAL PRODUCTS DIVISION	x	x	x				x	x	x	x	x	x	x	x	x	x	x	x	x		x
ICE Futures Europe - FINANCIAL PRODUCTS DIVISION	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
ICE Futures Singapore	x							x	x	x	x	x		x	x				x		x

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
ICE Futures U.S.	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
ICE Futures U.S. Energy Division	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Indonesia Commodity and Derivatives Exchange	x							x	x	x		x		x	x						x
Intercontinental Exchange	x	x	x					x	x	x	x	x		x	x	x	x	x	x		x
Iran Mercantile Exchange	x	x	x										x	x	x	x	x	x	x		x
Italian Derivatives Market	x	x	x			x	x	x	x	x	x	x	x	x	x	x	x	x	x		x
Jakarta Futures Exchange (Bursa Berjangka Jakarta)	x							x	x	x		x		x	x				x		x
JSE Commodity Derivatives Market	x							x	x	x	x	x	x	x	x				x		x
JSE Currency Derivatives Market	x							x	x	x	x	x	x	x	x				x		x
JSE Equity Derivatives Market	x							x	x	x	x	x	x	x	x				x		x
JSE Interest Rate Derivatives Market	x							x	x	x	x	x	x	x	x				x		x
Korea Exchange (Futures Market)	x							x	x	x		x	x	x	x				x	x	x
LMAX - Derivatives	x	x	x								x	x			x	x	x	x			x
London Metal Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Malaysian Exchange	x							x	x	x		x	x	x	x				x		x

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
MEFF Financial Derivatives	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Mercado Abierto Electronico S.A												x		x	x				x		
Mercado Mexicano de Derivados	x	x	x					x	x	x		x	x		x	x	x	x	x		x
Minneapolis Grain Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Montreal Exchange	x	x	x	x	x			x	x	x	x	x	x	x	x	x	x	x	x	x	x
Moscow Exchange - Derivatives Market	x							x	x	x		x	x	x	x				x		x
Nasdaq Dubai	x							x	x	x	x	x		x	x				x	x	x
Nasdaq Stockholm AB - Danish EQ Derivatives	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Nasdaq Stockholm AB - Norwegian EQ Derivatives	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Nasdaq Stockholm AB - Swedish EQ Derivatives	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x	x	x
National Stock Exchange of India	x							x	x	x	x	x	x	x	x				x		x
New York Mercantile Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
ASX - New Zealand Futures & Options	x	x	x					x	x	x	x	x	x	x	x	x	x	x			x
Nodal Exchange	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
Osaka Dojima Commodity Exchange	x							x	x	x	x	x		x	x						x
Osaka Exchange	x							x	x	x	x	x	x	x	x				x	x	x

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
Oslo Bors - Derivatives Market	x	x	x					x	x	x	x	x	x	x	x	x	x	x			x
Pakistan Mercantile Exchange	x							x	x	x		x		x	x				x		x
Matba Rofex S.A.	x							x	x	x		x	x	x	x				x		x
Shanghai Futures Exchange	x							x	x	x	x	x	x	x	x				x		x
Shanghai International Energy Exchange	x							x	x	x		x	x	x	x				x		x
Singapore Exchange Derivatives Clearing Limited	x							x	x	x	x	x	x	x	x				x	x	x
Singapore Commodity Exchange	x							x	x	x	x	x	x	x	x				x	x	x
OMIP - Polo Portugues, S.G.M.R., S.A. / OMIP Derivatives Market	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
National Commodity & Derivatives Exchange Ltd	x							x	x	x	x	x	x	x	x				x		x
Taiwan Futures Exchange	x							x	x	x		x	x	x	x				x		x
Thailand Futures Exchange	x							x	x	x	x	x	x	x	x						x
Tokyo Commodity Exchange	x							x	x	x	x	x		x	x				x		x
Tokyo Financial Exchange	x							x	x	x		x	x	x	x				x		x
Turkish Derivatives Exchange	x							x	x	x	x	x	x	x	x				x		x
Warsaw Stock Exchange/Financial Derivatives	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
Zhengzhou Commodity Exchange	x							x	x	x		x	x	x	x				x		x
Saudi Stock Exchange	x							x	x	x	x	x		x	x				x		x
ICE Futures Europe - EQUITY PRODUCTS DIVISION	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Nairobi Securities Exchange	x							x	x	x	x	x		x	x				x		x
Power Exchange Central Europe	x	x	x					x	x	x		x		x	x	x	x	x	x		x
Metropolitan Stock Exchange of India Limited	x							x	x	x	x	x	x	x	x				x		x
Tel-Aviv Stock Exchange	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
Colombian Stock Exchange	x							x	x	x	x	x	x	x	x				x		x
Norexeco ASA	x	x	x					x	x	x	x	x		x	x	x	x	x			x
Nasdaq Oslo ASA	x	x	x					x	x	x		x	x	x	x	x	x	x			x
Asia Pacific Exchange	x							x	x	x		x		x	x						x
NYSE Amex Options	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
NYSE Arca Options	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Miax Emerald, Llc	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Cboe Digital Exchange	x	x	x					x	x	x	x			x	x	x	x	x	x		x
ISE Gemini Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
ISE Mercury, LLC	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
MIAX PEARL, LLC	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
BOX Options Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
NASDAQ ISE (International Securities Exchange LLC)	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Miami International Securities Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Nasdaq Nordic Helsinki	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Dubai Financial Market	x							x	x	x	x	x		x	x				x		x
ICE Futures Abu Dhabi	x							x	x	x	x			x	x				x		x
India International Exchange (IFSC) Limited	x							x	x	x	x	x	x	x	x				x		x
Multi Commodity Exchange of India Ltd.	x							x	x	x	x	x	x	x	x				x		x
St. Petersburg International Mercantile Exchange	x							x	x	x		x		x	x				x		x
European Energy Exchange - Non-MTF Market	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
European Energy Exchange - Regulated Market	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
European Energy Exchange - OTF Gas Market	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
NASDAQ OMX BX Options	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
NASDAQ Options Market	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x

Exchanges	Contract Exchange Code	Open Hours DST	Close Hours DST	Random Start Open Hours Local	Random End Open Hours Local	Random Start Close Hours Local	Random End Close Hours Local	Contract Month	Contract Month Code	Contract Month Event	Settlement Cycle	Settlement Method	Exercise Style	Clearing Venues	Trading Currency Price Currency	Daylight Saving Time	Daylight Saving Time Starts	Daylight Saving Time Ends	Underlying description	Comments	Clearing Code
NASDAQ OMX PHLX	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
NSE IFSC Limited	x							x	x	x		x	x	x	x				x		x
ICE Markets Equity	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
CBOE BZX Options Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
CBOE C2 Options Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
CBOE EDGX Options Exchange	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
ASX - All Markets	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
CBOE Global Markets Inc.	x	x	x					x	x	x		x	x	x	x	x	x	x	x		x
Nasdaq Commodities - EUR Power/Energy	x	x	x					x	x	x		x	x	x	x	x	x	x			x
Nasdaq Commodities - GBP Power/Energy	x	x	x					x	x	x		x	x	x	x	x	x	x			x
Nasdaq Commodities - NOK Power/Energy	x	x	x					x	x	x		x	x	x	x	x	x	x			x
Small Exchange, Inc - Designated Contract Market	x	x	x					x	x	x			x	x	x	x	x	x			x
FEX Global	x	x	x					x	x	x		x	x	x	x	x	x	x	x	x	x
MEFF Power Derivatives	x	x	x					x	x	x		x		x	x	x	x	x	x	x	x
CBOE Europe Derivatives	x	x	x					x	x	x	x	x	x	x	x	x	x	x	x		x
Coinbase Derivatives Exchange	x	x	x					x	x	x		x		x	x	x	x	x	x		x

Futures and Options Contract Specification Database

A futures and options contract specification (FOCS) represents a contract specification at a specific trading exchange. The FOCS controls the conditions and quotations for trading a commodity or financial instrument at that exchange. Contract specifications comprise, for example, contract sizes, contract maturity, quotations, hedged items, and settlement rules.

EDI provides coverage for only futures and options contract specification (as defined by each market).

EDI provides a daily file published by the market, as well as a daily notification of upcoming changes as published by the exchange. The notification file contains the MIC, the effective date, and the text of the notification. Any required changes will be applied to the specifications on the effective date ensuring you always have access to up-to-date specifications.

The service comprises over 123 exchanges and is monitored on a daily basis.

Product Description

- FOCS Basic Exchanges Coverage - 42 countries, 69 fields, 123 exchanges.
- FOCS Instrument Exchanges Coverage - 42 countries, 30 fields, 122 exchanges.

Delivery

EDI provides this information over the web as well as in a tab-delimited FTP file.

The information can be loaded into internal systems that allow trading and settlement engines to accurately complete transactions.

Files are available in:
- CSV
- TXT

FOCS Basic - Fields Coverage for All Exchanges

Fields	Exchanges	Fields	All Exchange	Fields	All Exchange
Actflag	x	Category	x	Underlying Contract Name	x
Acttime	x	Subcategory	x	Contract Type	x
Ref ID	x	EDI Category	x	Trading Currency Price Currency	x
Contract ID	x	EDI Subcategory	x	Contract Multiplier	x
Exchange	x	Contract Description	x	Contract Unit	x
Region	x	Trading Venue	x	Contract Size Unit of Quotation	x
Country Code	x	Country	x	Minimum Price Fluctuation Tick Size	x
MIC	x	Country Numeric	x	Tick Value	x
Operating_MIC	x	Country 3 Code	x	Settlement Method	x
Regulator	x	Currency Code	x	Contract Status	x
Contract Short Name	x	Currency Numeric	x	OS Flag	x
Contract Name	x	Currency	x	Website	x

Other Fields coverage for Exchanges

Exchanges	Clearing Venues	Underlying Exchange Name	CFTC Category	CFTC Subcategory	CFTC Status	CFI Code	CFI Instrument Category	CFI Group	CFI Attribute	URL to Exchange Rulebook	Clearing Code	Contract Exchange Code	Block Code	Contract ISIN	Underlying ISIN	Underlying Symbol	Exercise Style	Contract Size	Variable Contract Size	Maximum Quantity Size	Tick Size Description	Tick Size Lower Limit	Tick Size Upper Limit	Tick Value Lower Limit	Tick Value Upper Limit	Block Minimum	Strike Price Interval	Strike Price Description	Strike Currency	Strike Price Interval: Lower Limit	Strike Price Interval: Upper Limit	Block Minimum Special Rules	Notes
Asia Pacific Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	x	-	-	-	-	-	x	-	-	-	-	-	-	x
ASX - Trade24	x	x	-	-	-	-	-	-	-	x	x	x	-			x	x	x	-	-	x	-	-	-	-	x	x	x	x	-	-	x	-
Athens Exchange S.A. Derivatives Market	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	x	x	-	-	-	-
B3 S.A.	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	x	x	x	-	x	x	x	x	x	x	-	-
BOX Options Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
BSE Ltd	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	-	-	-	-	-	x	x	x	-	-	-	-
Budapest Stock Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	-	-	-	-
CBOE Futures Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	x	x	x	x	x	-
Chicago Board of Trade	x	x	x	x	x	-	-	-	-	x	x	x	x	-	x	x	x	x	-	x	x	x	x	x	x	x	x	x	x	x	x	-	-
Chicago Mercantile Exchange	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	-
China Financial Futures Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	-	x	x	x	x	x	-	-
Colombian Stock Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-

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Exchanges	Clearing Venues	Underlying Exchange Name	CFTC Category	CFTC Subcategory	CFTC Status	CFI Code	CFI Instrument Category	CFI Group	CFI Attribute	URL to Exchange Rulebook	Clearing Code	Contract Exchange Code	Block Code	Contract ISIN	Underlying ISIN	Underlying Symbol	Exercise Style	Contract Size	Variable Contract Size	Maximum Quantity Size	Tick Size Description	Tick Size Lower Limit	Tick Size Upper Limit	Tick Value Lower Limit	Tick Value Upper Limit	Block Minimum	Strike Price Interval	Strike Price Description	Strike Currency	Strike Price Interval: Lower Limit	Strike Price Interval: Upper Limit	Block Minimum Special Rules	Notes
Commodities Exchange Center	x	-	x	x	x	-	-	-	-	x	x	x	x	-	-	x	x	x	-	x	x	-	-	-	-	x	x	x	x	x	x	x	-
Dalian Commodity Exchange	x	-	-	-	-	x	x	x	x	x	x	x	-	-	-	-	x	x	-	x	x	-	-	-	-	-	x	x	x	x	x	-	-
Dubai Gold & Commodities Exchange Dmcc	x	x	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	x	-	-	-	-	-	x	x	x	x	-	-	-	-
Dubai Mercantile Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	x	-	-	-	-	-	x	x	x	x	-	-	-	-
CBOE Digital Exchange	x	-	x	x	x	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	x	-	-	-	-	-	-	-
Eurex Exchange	x	x	x	x	x	x	x	x	x	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	x	x	x	x	x	x	-	-
Euronext - Euronext Brussels - Derivatives	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	-	x	x	x	-	-
Euronext - Mercado De Futuros E Opcoes	x	x	-	-	-	x	x	x	x	x	x	x	-	x	x	x	-	x	-	x	-	-	-	-	-	x	-	-	-	-	-	-	-
Euronext Com, Commodities Futures and Options	x	-	-	-	-	-	-	-	-	x	x	x	x	-	-	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-	-	-	-
Euronext EQF, Equities, and Indices Derivatives	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	x	x	x	x	x	x	-	x	x	x	-	-
Euronext Paris Matif	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	x	-	-	-	-	-	x	x	x	x	-	-	-	-
Euronext Paris Monep	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	x	x	-	x	x	x	-	-
Hanoi Stock Exchange - Derivatives	x	x	-	-	-	-	-	-	-	x	x	x	-			x	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Hong Kong Futures Exchange Ltd.	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	-	-	-	-	x	x	x	x	x	x	-	-

Exchanges	Clearing Venues	Underlying Exchange Name	CFTC Category	CFTC Subcategory	CFTC Status	CFI Code	CFI Instrument Category	CFI Group	CFI Attribute	URL to Exchange Rulebook	Clearing Code	Contract Exchange Code	Block Code	Contract ISIN	Underlying ISIN	Underlying Symbol	Exercise Style	Contract Size	Variable Contract Size	Maximum Quantity Size	Tick Size Description	Tick Size Lower Limit	Tick Size Upper Limit	Tick Value Lower Limit	Tick Value Upper Limit	Block Minimum	Strike Price Interval	Strike Price Description	Strike Currency	Strike Price Interval: Lower Limit	Strike Price Interval: Upper Limit	Block Minimum Special Rules	Notes
Hungarian Derivative Energy Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	x	x	x	-	-	-	-	-	-	-	-	-	-	-	-
ICE Endex Futures	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	x	-	x	-	-	-	-	x	x	x	x	-	-	-	-
ICE Futures Abu Dhabi	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	x	-	-	-	-	-	-	-
ICE Futures Europe	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	x	x	x	-	-	-	-	x	x	x	x	x	x	-	-
ICE Futures Europe - AGRICULTURAL PRODUCTS DIVISION	x	-	-	-	-	x	x	x	x	x	x	x	-	-	-	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-
ICE Futures Europe - EQUITY PRODUCTS DIVISION	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	x	x	x	x	x	x	-	-
ICE Futures Europe - FINANCIAL PRODUCTS DIVISION	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	x	x	x	x	x	x	x	x	-	-	x	x
ICE Futures Singapore	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	x	x	-	-	-	-	x	-	-	-	-	-	-	-
ICE Futures U.S.	x	x	x	x	x	-	-	-	-	x	x	x	-			x	x	x	-	x	x	-	-	-	-	x	x	x	x	x	x	-	-
ICE Futures U.S. Energy Division	x	-	x	x	x	-	-	-	-	x	x	x	-	-	-	-	-	x	x	-	x	x	-	-	-	-	x	x	x	x	-	-	-
Indonesia Commodity and Derivatives Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Intercontinental Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	x
Iran Mercantile Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
ISE Gemini Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-

Exchanges	Clearing Venues	Underlying Exchange Name	CFTC Category	CFTC Subcategory	CFTC Status	CFI Code	CFI Instrument Category	CFI Group	CFI Attribute	URL to Exchange Rulebook	Clearing Code	Contract Exchange Code	Block Code	Contract ISIN	Underlying ISIN	Underlying Symbol	Exercise Style	Contract Size	Variable Contract Size	Maximum Quantity Size	Tick Size Description	Tick Size Lower Limit	Tick Size Upper Limit	Tick Value Lower Limit	Tick Value Upper Limit	Block Minimum	Strike Price Interval	Strike Price Description	Strike Currency	Strike Price Interval: Lower Limit	Strike Price Interval: Upper Limit	Block Minimum Special Rules	Notes
ISE Mercury, LLC	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
Italian Derivatives Market	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
Jakarta Futures Exchange (Bursa Berjangka Jakarta)	x	-	-	-	-	-	-	-	-	-	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
JSE Commodity Derivatives Market	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-
JSE Currency Derivatives Market	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-
JSE Equity Derivatives Market	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-
JSE Interest Rate Derivatives Market	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	x	-	x	-	-	-	-	-	x	x	x	-	-	-	-
Korea Exchange (Futures Market)	x	x	x	x	x	-	-	-	-	x	x	x	-	-	x	x	x	x	-	x	x	x	x	x	x	x	x	x	x	x	x	-	-
LMAX - Derivatives	-	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
London Metal Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	x	x	-	-
Malaysian Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	-	x	x	x	x	x	-	-
Matba Rofex S.A.	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-
MEFF Financial Derivatives	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	-	-	-	-	-	x	x	x	x	x	-	-
Mercado Abierto Electronico S.A	x	-	-	-	-	-	-	-	-	x			-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-

Exchanges	Clearing Venues	Underlying Exchange Name	CFTC Category	CFTC Subcategory	CFTC Status	CFI Code	CFI Instrument Category	CFI Group	CFI Attribute	URL to Exchange Rulebook	Clearing Code	Contract Exchange Code	Block Code	Contract ISIN	Underlying ISIN	Underlying Symbol	Exercise Style	Contract Size	Variable Contract Size	Maximum Quantity Size	Tick Size Description	Tick Size Lower Limit	Tick Size Upper Limit	Tick Value Lower Limit	Tick Value Upper Limit	Block Minimum	Strike Price Interval	Strike Price Description	Strike Currency	Strike Price Interval: Lower Limit	Strike Price Interval: Upper Limit	Block Minimum Special Rules	Notes
Mercado Mexicano de Derivados	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	-	x	x	x	x	x	-	-
Metropolitan Stock Exchange of India Limited	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	x	x	x	x	x	x	-	-
Miami International Securities Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
Miax Emerald, LLC	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
MIAX PEARL, LLC	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
Minneapolis Grain Exchange	x	-	x	x	x	-	-	-	-	x	x	x	-	-	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	x	x	-	-
Montreal Exchange	x	x	x	x	x	x	x	x	x	x	x	x	-	x	x	x	x	x	-	x	x	x	x	x	x	x	x	x	x	-	-	x	-
Moscow Exchange - Derivatives Market	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-
Multi Commodity Exchange of India Ltd.	x	x	-	-	-	-	-	-	-	x	x	x	-				x	x	-	x	x	-	-	-	-	-	x	x	x	-	-	-	-
Nairobi Securities Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	-	x	x	-	x	x	x	-	-	-	-	-	-	-	-	-	-
Nasdaq Dubai	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
NASDAQ ISE (International Securities Exchange LLC)	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
Nasdaq Nordic Helsinki	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	-	x	-	-	x	x	x	x	x	x	-	-	-	-	-	-	-
Nasdaq Oslo ASA	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-

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Nasdaq Stockholm AB - Danish EQ Derivatives	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	x	x	x	x	-	-
Nasdaq Stockholm AB - Norwegian EQ Derivatives	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	x	x	x	x	-	-
Nasdaq Stockholm AB - Swedish EQ Derivatives	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	x	x	x	x	-	-
National Commodity & Derivatives Exchange Ltd	x	x	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	x	x	-	-	-	-	-	x	x	x	-	-	-	-
National Stock Exchange of India	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	-	-	-	-	-	x	x	x	x	x	-	-
New York Mercantile Exchange	x	-	x	x	x	-	-	-	-	x	x	x	x	-	-	x	x	x	x	x	x	-	-	-	-	x	x	x	x	x	x	-	x
ASX - New Zealand Futures & Options	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	x	x	x	x	x	x	-	-
Nodal Exchange	x	-	x	x	x	-	-	-	-	x	x	x	-	-	-	-	x	x	-	x	x	-	-	-	-	x	x	x	x	-	-	-	-
Norexeco ASA	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	x	-	-	-	-	-	-	-
NYSE Amex Options	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
NYSE Arca Options	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
OMIP - Polo Portugues, S.G.M.R., S.A. / OMIP Derivatives Market	x	-	-	-	-	x	x	x	x	x	x	x	-	-	-	-	x	-	x	-	x	-	-	-	-	-	x	x	x	-	-	-	-
Osaka Dojima Commodity Exchange	x	-	-	-	-	-	-	-	-	-	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Osaka Exchange	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-

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Oslo Bors - Derivatives Market	x	x	-	-	-	x	x	x	x	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	-	x	x	x	-	-
Pakistan Mercantile Exchange	x	-	-	-	-	-	-	-	-	x			-			-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Power Exchange Central Europe	x	-	-	-	-	-	-	-	-	x	x	x	-	x	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Saudi Stock Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Shanghai Futures Exchange	x	-	-	-	-	-	-	-	-	x	x	x	x	-	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	x	x	-	-
Shanghai International Energy Exchange	x	-	-	-	-	-	-	-	-	x	x	x	x	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Singapore Exchange Derivatives Clearing Limited	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	x	-	x	-	-	-	-	x	x	x	x	-	-	-	-
Taiwan Futures Exchange	x	x	x	x	x	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	x	x	x	x	x	x	-	-
Tel-Aviv Stock Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
Thailand Futures Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	x	x	-	-	-	-	x	x	x	x	-	-	-	-
Tokyo Commodity Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	x	-	x	-	-	-	-	x	-	-	-	-	-	-	-
Tokyo Financial Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	-	-	-	-	x	x	x	x	-	-	-	-
Turkish Derivatives Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	x	-	x	-	-	-	-	-	x	x	x	x	x	-	-
Warsaw Stock Exchange/Financial Derivatives	x	x	x	x	x	x	x	x	x	x	x	x	-	-	-	-	x	x	-	-	x	x	x	x	x	x	x	-	x	x	x	-	-

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Zhengzhou Commodity Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	-	x	x	-	-	-	-	-	x	x	x	x	x	-	-
European Energy Exchange - Regulated Market	x	-	-	-	-	-	-	-	-	x	x	x	-	x	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-
Singapore Commodity Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	x	x	x	-	x	-	-	-	-	x	x	x	x	-	-	-	-
European Energy Exchange - Non-MTF Market	x	-	-	-	-	-	-	-	-	x	x	x	-	x	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
European Energy Exchange - OTF Gas Market	x	-	-	-	-	-	-	-	-	x	x	x	-	x	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
European Energy Exchange - Regulated Gas Market	x	-	-	-	-	-	-	-	-	x	x	x	-	x	-	-	x	x	-	-	x	-	-	-	-	-	x	x	x	-	-	-	-
India International Exchange (IFSC) Limited	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	x	-	x	-	-	-	-	-	x	x	x	-	-	-	-
St. Petersburg International Mercantile Exchange	x	-	-	-	-	-	-	-	-	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
NASDAQ OMX BX Options	x	x	-	-	-	x	x	x	x	x	x	x	-	-	-	-	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
Dubai Financial Market	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
NASDAQ Options Market	x	x	-	-	-	x	x	x	x	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
NASDAQ OMX PHLX	x	x	-	-	-	x	x	x	x	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	-
ASX - All Markets	x	x	-	-	-	x	x	x	x	x	x	x	-	x	x	x	x	x	x	-	x	x	x	x	x	-	x	x	x	-	-	-	-
CBOE BZX Options Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	x

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CBOE C2 Options Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	x
CBOE EDGX Options Exchange	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	x
CBOE Global Markets Inc.	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	-	-	x	x	x	x	x	-	x	x	x	x	x	-	x
ICE Markets Equity	x	x	-	-	-	-	-	-	-	-	x	x	x	x	x	x	x	x	-	-	x	-	-	-	-	x	x	x	x	x	x	x	-
NSE IFSC Limited	x	x	-	-	-	-	-	-	-	x	x	x	-	x	x	x	x	x	x	-	x	-	-	-	-	x	x	x	x	-	-	-	-
Nasdaq Commodities - EUR Power/Energy	x	-	-	-	-	x	x	x	x	x	x	x				x	x	x	-	x	x	-	-	-	-	x	x	x	-	-	-	-	x
Nasdaq Commodities - GBP Power/Energy	x	-	-	-	-	x	x	x	x	x	x	x	-	-	-	-	-	x	x	-	x	-	-	-	-	-	-	-	-	-	-	-	-
Nasdaq Commodities - NOK Power/Energy	x	-	-	-	-	x	x	x	x	x	x	x	-	-	-	-	-	x	x	x	x	-	-	-	-	x	x	x	-	-	-	-	-
Small Exchange, Inc - Designated Contract Market	x	-	x	x	x	x	x	x	x	x	x	x	-	-	-	-	-	x	-	-	x	-	-	-	-	-	-	-	-	-	-	-	-
FEX Global	x	-	-	-	-	x	x	x	x	x	x	x	-	-	-	-	-	x	x	x	x	-	-	-	-	x	x	x	-	-	-	-	-
MEFF Power Derivatives	x	-	-	-	-	x	x	x	x	x	x	x	-	-	-	-	-	x	x	-	x	-	-	-	-	-	-	-	-	-	-	-	-
CBOE Europe Derivatives	x	x	-	-	-	x	x	x	x	x	x	x	-	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	x	-
Coinbase Derivatives Exchange	x	-	x	x	x	x	x	x	x	x	x	x	-	-	-	-	-	x	x	-	x	-	-	-	-	-	-	-	-	-	-	-	-

FOCS Instrument - Fields Coverage for All Exchanges

*Identifiers and strike prices are only available for option contracts; they are not applicable for the futures contract.

**Some of the exchanges have not provided the ISIN (instrument ISIN).

Fields	Fields
Instrument ID	Category
Instrument Actflag	Subcategory
Instrument Acttime	Exercise Style
Ref ID	Settlement Method
Contract ID	Strike Currency*
Contract Name	Contract Size
Exchange	Contract Unit
Region	Instrument Name
Country	Contract Month Code
Country Code	Identifier*
MIC	Strike Price*
Operating MIC	Contract Month
Contract Exchange Code	Expiration Date
Clearing Code	ISIN**
Contract Type	Comments

FOCS Exchanges Coverages

Africa

Country	Exchanges & Trading Venues	MIC
Kenya	Nairobi Securities Exchange	XNAI
South Africa	JSE Commodity Derivatives Market	XSFA
South Africa	JSE Currency Derivatives Market	ZFXM
South Africa	JSE Equity Derivatives Market	XSAF
South Africa	JSE Interest Rate Derivatives Market	YLDX

Asia

Country	Exchanges & Trading Venues	MIC
China	China Financial Futures Exchange	CCFX
China	Dalian Commodity Exchange	XDCE

China	Shanghai Futures Exchange	XSGE
China	Shanghai International Energy Exchange	XINE
China	Zhengzhou Commodity Exchange	XZCE
Hong Kong	Hong Kong Futures Exchange Ltd.	XHKF
India	BSE Ltd	XBOM
India	India International Exchange (IFSC) Limited	IINX
India	Metropolitan Stock Exchange of India Limited	MCXX
India	Multi Commodity Exchange of India Ltd.	XIMC
India	National Commodity & Derivatives Exchange Ltd	XNCD
India	National Stock Exchange of India	XNSE
Indonesia	Indonesia Commodity and Derivatives Exchange	ICDX
Indonesia	Jakarta Futures Exchange (Bursa Berjangka Jakarta)	XBBJ
Japan	Osaka Dojima Commodity Exchange	XKAC
Japan	Osaka Exchange	XOSE
Japan	Tokyo Commodity Exchange	XTKT
Japan	Tokyo Financial Exchange	XTFF
Korea (South)	Korea Exchange (Futures Market)	XKFE
Malaysia	Malaysian Exchange	XKLS
Pakistan	Pakistan Mercantile Exchange	NCEL
Singapore	Asia Pacific Exchange	APEX
Singapore	ICE Futures Singapore	IFSG
Singapore	Singapore Commodity Exchange	XSCE
Singapore	Singapore Exchange Derivatives Clearing Limited	XSIM
Taiwan	Taiwan Futures Exchange	XTAF
Thailand	Thailand Futures Exchange	TFEX
Vietnam	Hanoi Stock Exchange - Derivatives	XHNF
India	NSE IFSC Limited	INSE

Europe

Country	Exchanges & Trading Venues	MIC
Belgium	Euronext - Euronext Brussels - Derivatives	XBRD
Czech Republic	Power Exchange Central Europe	XPXE
Finland	Nasdaq Nordic Helsinki	XHEL
France	Euronext Paris Matif	XMAT
France	Euronext Paris Monep	XMON
Germany	Eurex Exchange	XEUR
Germany	European Energy Exchange - Non-MTF Market	XEEO
Germany	European Energy Exchange - OTF Gas Market	XPOT
Germany	European Energy Exchange - Regulated Gas Market	XPSF
Germany	European Energy Exchange - Regulated Market	XEER
Greece	Athens Exchange S.A. Derivatives Market	XADE
Hungary	Budapest Stock Exchange	XBUD
Hungary	Hungarian Derivative Energy Exchange	HUDX
Italy	Italian Derivatives Market	XDMI
Netherlands	Euronext Com, Commodities Futures and Options	XEUC
Netherlands	Euronext EQF, Equities, and Indices Derivatives	XEUE
Netherlands	ICE Endex Futures	NDEX
Netherlands	CBOE Europe Derivatives	CEDX
Norway	Nasdaq Oslo ASA	NORX
Norway	Norexeco ASA	NEXO
Norway	Nasdaq Commodities - EUR Power/Energy	ELEU
Norway	Nasdaq Commodities - GBP Power/Energy	ELUK
Norway	Nasdaq Commodities - NOK Power/Energy	ELNO
Norway	Oslo Bors - Derivatives Market	XOBD
Poland	Warsaw Stock Exchange/Financial Derivatives	WDER
Portugal	Euronext - Mercado De Futuros E Opcoes	MFOX
Portugal	OMIP - Polo Portugues, S.G.M.R., S.A. / OMIP Derivatives Market	OMIP
Russia	Moscow Exchange - Derivatives Market	RTSX

Russia	St. Petersburg International Mercantile Exchange	SPIM
Spain	MEFF Financial Derivatives	XMRV
Spain	MEFF Power Derivatives	XMPW
Sweden	Nasdaq Stockholm AB - Danish EQ Derivatives	DKED
Sweden	Nasdaq Stockholm AB - Norwegian EQ Derivatives	NOED
Sweden	Nasdaq Stockholm AB - Swedish EQ Derivatives	SEED
Turkey	Turkish Derivatives Exchange	XFNO
United Kingdom	ICE Futures Europe	IFEU
United Kingdom	ICE Futures Europe - Agricultural Products Division	IFLX
United Kingdom	ICE Futures Europe - EQUITY PRODUCTS DIVISION	IFLO
United Kingdom	ICE Futures Europe - Financial Products Division	IFLL
United Kingdom	LMAX - Derivatives	LMAD
United Kingdom	London Metal Exchange	XLME
Netherlands	ICE Markets Equity	IMEQ

Latin America & Caribbean

Country	Exchanges & Trading Venues	MIC
Argentina	Matba Rofex S.A.	ROFX
Argentina	Mercado Abierto Electronico S.A	XMAB
Brazil	B3 S.A.	BVMF
Colombia	Colombian Stock Exchange	XBOG
Mexico	Mercado Mexicano de Derivados	XEMD

Middle East

Country	Exchanges & Trading Venues	MIC
Iran	Iran Mercantile Exchange	IMEX
Israel	Tel-Aviv Stock Exchange	XTAE
Saudi Arabia	Saudi Stock Exchange	XSAU
United Arab Emirates	Dubai Financial Market	XDFM

United Arab Emirates	Dubai Gold & Commodities Exchange Dmcc	DGCX
United Arab Emirates	Dubai Mercantile Exchange	DUMX
United Arab Emirates	ICE Futures Abu Dhabi	IFAD
United Arab Emirates	Nasdaq Dubai	DIFX

North America

Country	Exchanges & Trading Venues	MIC
Canada	Montreal Exchange	XMOD
United States	BOX Options Exchange	XBOX
United States	CBOE Futures Exchange	XCBF
United States	Chicago Board of Trade	XCBT
United States	Chicago Mercantile Exchange	XCME
United States	Commodities Exchange Center	XCEC
United States	Cboe Digital Exchange	ERIS
United States	ICE Futures U.S.	IFUS
United States	ICE Futures U.S. Energy Division	IFED
United States	Intercontinental Exchange	IEPA
United States	ISE Gemini Exchange	GMNI
United States	ISE Mercury, LLC	MCRY
United States	Miami International Securities Exchange	XMIO
United States	MIAX Emerald, LLC	EMLD
United States	MIAX PEARL, LLC	MPRL
United States	Minneapolis Grain Exchange	XMGE
United States	NASDAQ ISE (International Securities Exchange LLC)	XISX
United States	NASDAQ OMX BX Options	XBXO
United States	NASDAQ OMX PHLX	XPHL
United States	NASDAQ Options Market	XNDQ
United States	New York Mercantile Exchange	XNYM
United States	Nodal Exchange	NODX
United States	NYSE Amex Options	AMXO
United States	NYSE Arca Options	ARCO
United States	CBOE C2 Options Exchange	C2OX

United States	CBOE BZX Options Exchange	BATO
United States	CBOE EDGX Options Exchange	EDGO
United States	CBOE Global Markets Inc.	XCBO
United States	Small Exchange, Inc - Designated Contract Market	SMFE
United States	Coinbase Derivatives Exchange	FREX

Oceania

Country	Exchanges & Trading Venues	MIC
Australia	ASX - Trade24	XSFE
Australia	ASX - New Zealand Futures & Options	NZFX
Australia	ASX - All Markets	XASX
Australia	FEX Global	XFEX

Regulatory Groupings:

- CFTC_Category
- CFTC_Subcategory
- CFI_Instrument Category
- CFI_Group
- CFI_Attribute
- Regulator
- URL to Exchange Rulebook

Reference Data/Symbology

Symbology can be complicated for a futures contract, because when a full symbol set is acquired, it not only needs to be related to trading, settlement, block trading, or over-the-counter trading, it also requires it to relate to universal symbols and the security type needs to be differentiated.

The exercise style may also be important to the full symbol set as consumers would like to know if it is American or European.

Symbology for Reference Data:

- Product Short Name
- Product Long Name
- Contract Exchange Code
- Contract Clearing Code
- Product ISIN
- Instrument Name
- Underlying ISIN
- Underlying Ticker/Symbol
- Underlying Product Name
- Security Type
- Exercise Style
- Contract Month Code
- Put or Call Identifier

Trading Information

The following trading information is covered, providing the ability to relate it to an underlying and enables users to understand the value of the contract:

- Trading Currency/Price Quotation
- Contract Size/Multiplier
- Contract Size Unit of Measurement
- Contract Size Unit of Quotation
- Tick Size
- Tick Value
- Variable Tick Size Rules
- Minimum Block Size
- Strike Price Interval
- Strike Price
- Strike Currency
- Contract Month
- Expiration Date
- Trading Hours

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Settlement/Delivery Information

A comprehensive and machine-readable format offers detailed settlement and delivery information for each contract. This information is derived from the rulebook of each product and converted into machine-readable data that users can use to calculate the true value of the derivative.

- First Trade Date
- Last Trade Date
- First Notice Date
- Last Notice Date
- First Delivery Date
- Last Delivery Date
- Deliverable Units
- Final Settlement Data
- Settlement Method
- Settlement Currency
- Settlement Procedure
- Deliverables
- Fixed Income Delivery Attributes*
    - Conversion Factors
    - CUSIP/ISIN
    - Coupon
    - Maturity
- Grade and Quality
- Delivery Point or Zone

Fixed Income Delivery attributes are only available for the exchange mentioned with asterisk symbol (*).

Exchange Coverage

New York Mercantile Exchange	Power Exchange Central Europe
ICE Futures U.S. Energy Division	Taiwan Futures Exchange
ICE Futures Europe - EQUITY PRODUCTS DIVISION	Warsaw Stock Exchange/Financial Derivatives
Commodities Exchange Center	Asia Pacific Exchange
Eurex Exchange*	China Financial Futures Exchange*
ICE Futures U.S.	JSE Currency Derivatives Market
Chicago Board of Trade*	JSE Commodity Derivatives Market
ICE Futures Europe - FINANCIAL PRODUCTS DIVISION*	National Commodity & Derivatives Exchange Ltd
Chicago Mercantile Exchange	Norexeco ASA
ICE Futures Europe - Agricultural Products Division	Pakistan Mercantile Exchange
CBOE Futures Exchange	Hanoi Stock Exchange – Derivatives*
ICE Futures Europe	Saudi Stock Exchange
B3 S.A.	Metropolitan Stock Exchange of India Limited
London Metal Exchange	Budapest Stock Exchange
ICE Futures Singapore	ISE Mercury, LLC
Euronext - Euronext Brussels - Derivatives	ISE Gemini Exchange
Oslo Bors - Derivatives Market	MIAX PEARL, LLC
Shanghai Futures Exchange	Miax Emerald, LLC
Shanghai International Energy Exchange	Miami International Securities Exchange
ICE Futures Abu Dhabi	BOX Options Exchange

National Stock Exchange of India	Hungarian Derivative Energy Exchange
Dubai Gold & Commodities Exchange Dmcc	Matba Rofex S.A.
Singapore Commodity Exchange	BSE Ltd
Singapore Exchange Derivatives Clearing Limited*	Indonesia Commodity and Derivatives Exchange
Hong Kong Futures Exchange Ltd.	Minneapolis Grain Exchange
Korea Exchange (Futures Market)	Multi Commodity Exchange of India Ltd.
Montreal Exchange*	NASDAQ OMX PHLX
Euronext EQF, Equities, and Indices Derivatives	CBOE BZX Options Exchange
Euronext Com, Commodities Futures and Options	St. Petersburg International Mercantile Exchange
Euronext Paris Monep	Colombian Stock Exchange
Euronext Paris Matif	NYSE Amex Options
Mercado Mexicano de Derivados*	Nasdaq Nordic Helsinki
OMIP - Polo Portugues, S.G.M.R., S.A. / OMIP Derivatives Market	Iran Mercantile Exchange
Osaka Exchange*	Malaysian Exchange*
Nasdaq Oslo ASA	Nairobi Securities Exchange
European Energy Exchange - OTF Gas Market	Tokyo Financial Exchange
European Energy Exchange - Non-MTF Market	ICE Endex Futures
European Energy Exchange - Regulated Gas Market	Mercado Abierto Electronico S.A
European Energy Exchange - Regulated Market	Cboe Digital Exchange
Nasdaq Stockholm AB - Swedish EQ Derivatives	NASDAQ ISE (International Securities Exchange LLC)
Nasdaq Stockholm AB - Norwegian EQ Derivatives	CBOE C2 Options Exchange
Nasdaq Stockholm AB - Danish EQ Derivatives	CBOE EDGX Options Exchange
Euronext - Mercado De Futuros E Opcoes	ASX - All Markets
Nodal Exchange	CBOE Global Markets Inc.
ASX - Trade24	Jakarta Futures Exchange (Bursa Berjangka Jakarta)
Dalian Commodity Exchange	Nasdaq Dubai
Intercontinental Exchange	Osaka Dojima Commodity Exchange
Nasdaq Commodities - EUR Power/Energy	Turkish Derivatives Exchange
Nasdaq Commodities - GBP Power/Energy	Zhengzhou Commodity Exchange
Nasdaq Commodities - NOK Power/Energy	Athens Exchange S.A. Derivatives Market
NASDAQ OMX BX Options	MEFF Financial Derivatives*
NASDAQ Options Market	India International Exchange (IFSC) Limited
NYSE Arca Options	Dubai Mercantile Exchange
JSE Equity Derivatives Market	Tel-Aviv Stock Exchange
Moscow Exchange - Derivatives Market	Thailand Futures Exchange
Italian Derivatives Market	JSE Interest Rate Derivatives Market
NSE IFSC Limited	Small Exchange, Inc - Designated Contract Market
ICE Markets Equity	FEX Global
ASX - New Zealand Futures & Options	MEFF Power Derivatives
Dubai Financial Market	CBOE Europe Derivatives
Tokyo Commodity Exchange	Coinbase Derivatives Exchange

Customization

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

- Delivery-based solutions to complement existing client infrastructure.
- Content delivered at the geographical or portfolio holding level.
- Feeds delivered in various 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
Open 24 hours

Saturday
Support Coverage ends 8am (GMT)

Sunday
Support Coverage resumes at 11pm (GMT)

Support Coverage is not available
Saturday 8am to Sunday 11pm

Call +44 207 324 0020

Email: support@exchange-data.com

Customer support is closed on 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 timeframe. 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.

EDI

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