DATA OFFERINGS OVERVIEW

V2.2

Table of Contents

NB: *The statistics of this brochure are valid up to 27/04/2026. Request updated figures from your sales representative.*

About Information Publishing Limited

For over **31 years**, Information Publishing Limited (IPL) has been a trusted investment holding company in the financial information industry. IPL specializes in supporting a diverse portfolio of subsidiaries that deliver **market data** and **software solutions** to clients worldwide. By fostering innovation and strategic growth, IPL helps its subsidiaries empower financial professionals with the tools and data they need to succeed.

Supporting the Financial Community

Through its subsidiaries, IPL serves a broad range of financial professionals, including **Fund Managers**, **Brokers**, **Banks**, and **Hedge Funds**. IPL is recognized for enabling its subsidiaries to offer **flexible redistribution rights** and **competitive pricing models**, ensuring that their services meet the evolving needs of global markets.

Strategic Expansion and Global Reach

Founded in **1993** and headquartered in the **United Kingdom**, IPL has strategically expanded its operations, particularly in the **United States**, to enhance its global presence. With a focus on acquisitions and partnerships, IPL continuously strengthens its subsidiaries' ability to provide **comprehensive financial data solutions** across international markets.

Key Subsidiaries

IPL's portfolio includes a range of companies that specialize in financial market data and technology:

- Copp Clark
- Exchange Data International Limited (EDI)
- Econoday
- Financial Information Incorporated (FII)
- FTS Software, Inc. (FTS)
- Municipal Bond Information Services Inc. (MBIS)
- Securities Quote Xchange (SQX) Inc.
- Symbol Master Inc. (SMI)

Committed to Innovation and Excellence

Operating across multiple countries, IPL is dedicated to supporting its subsidiaries in delivering **innovative, reliable, and cost-effective solutions**. Together, IPL and its companies empower the financial community at every level, ensuring access to the tools and insights needed to navigate complex global markets.

Contact Information

Email: info@information-publishing.com

Website: information-publishing.com

Tel: (+44) 207 324 0020

Information Publishing Subsidiaries

Copp Clark

Copp Clark has been a trusted name for over 180 years as Canada's oldest continuously operating publisher. Founded in 1841 in Toronto, the company initially built its legacy in publishing before transitioning to specialize in financial data in 1981. Today, Copp Clark is globally recognized as the leading authority on holiday observances and market closures that affect financial markets worldwide.

Copp Clark brings expertise in researching, verifying, and delivering critical market holiday data. Our services help financial institutions navigate the complexities of global payments and international transactions. Our clients include some of the largest organizations in the world. Copp Clark has become an indispensable resource, reducing the risks of failed trades, lost revenue, and reputational damage. We pride ourselves on offering exceptional customer service and competitive pricing, ensuring our solutions are both reliable and accessible for businesses of all sizes.

Econoday

Since 1995, Econoday has delivered real-time insights on economic indicators that shape global markets. Econoday's suite of digital products are designed to empower users to execute daily trades with confidence while also supporting long-term financial planning and investment strategies.

From business people optimizing investments to financial advisors tracking market events, Econoday provides essential data for confident decision-making. Beyond finance, it also enhances classroom learning by illustrating real-world economic impacts.

Exchange Data International (EDI)

Exchange Data International (EDI) brings over 30 years of experience in providing comprehensive and accurate securities reference, corporate actions, pricing data, and economic data for derivatives, equities, fixed income, and investment funds worldwide.

EDI was founded in 1994 and takes a unique approach to financial data services by focusing on:

- Selling data rather than renting it.
- Offering flexible redistribution rules.
- Customizing services to meet client needs.
- Providing coverage across all countries, regardless of size.
- Delivering competitive pricing.

EDI's ongoing commitment to cost-effective, innovative data has earned internationally recognized ISO 9001 and ISO 27001 certifications for quality and security.

Headquartered in the United Kingdom, EDI operates in Australia, Canada, Germany, India, Morocco, South Africa, and the United States.

Financial Information Incorporated (FII)

Financial Information Incorporated (FII) is a global leader in providing domestic and international corporate actions and historical reference services.

Originally delivering handwritten notes to subscribers on Wall Street, FII evolved its offering into the widely recognized Financial Daily Card Service, the industry standard for corporate actions data. Over time, FII introduced the Called Bond Card (1915), the Warrant Service (1985), and the Put Options Service (1989). Its premier research tool, FII Online, was re-launched in 2000, offering a robust, customer-facing platform.

Founded in 1911, FII is also the creator and publisher of the Annual Guide to Stocks, known as the "Bible" of the securities industry. This essential research tool is available in both printed form and via the FII Online portal.

FII's clients include:

- Accounting and law offices
- Banking and brokerage firms
- College and public libraries
- Government agencies
- Private investors

FII's expert research analysts and editors collect, verify, and publish essential data, delivering efficient and cost-effective solutions to clients' data needs.

FTS Software, Inc. (FTS)

FTS Software provides data-driven products and content solutions that optimize workflows across the front, middle, and back offices of the financial services industry. Backed by over 100 years of experience, FTS delivers cloud-based, secure, scalable, and cost-effective solutions tailored to meet client needs.

Municipal Bond Information Service (MBIS)

Headquartered in Aurora, IL, MBIS delivers over 400,000 market quotes daily, offering cost-effective data solutions for the complex municipal bond market. MBIS maintains a robust historical database, providing clients with a unique view of the municipal secondary market and 400% greater coverage compared to reported trades alone.

MBIS was founded in 2022 and was originally formed as a consortium of 11 municipal security trading firms. MBIS now operates independently, delivering transparent market data and peer security comparisons valued for their accuracy and insight.

Securities Quote Xchange (SQX)

Securities Quote Xchange (SQX) provides cost-effective pricing, analytics, and corporate actions data to meet the complex pricing needs of financial institutions. Founded in 2001, SQX is recognized for its data transparency, responsive customer service, and prompt delivery through SFTP or API.

Symbol Master, Inc. (SMI)

With over 50 years of experience, Symbol Master, Inc. (SMI) has established itself as a leading provider of Standardized Options Symbology. SMI supports organizations in managing security master and reference data with exceptional accuracy.

Through strategic partnerships with U.S. options exchanges, market data vendors, redistributors, and Self-Regulated Organizations (SROs), SMI maintains its reputation as a trusted ally in the financial services industry. Committed to data integrity and market consistency, SMI continues to set the standard for reliable financial data management.

COPPCLARK ESTABLISHED 1841 | ECONODAY | EDI

FINANCIAL INFORMATION INCORPORATED | FTS Software, Inc. | MBIS

SQX, LLC Securities Quote Xchange | Symbol Master

Products to be released in 2026

- **Index Rebasing Calendar**
  Listing the dates on which rebalancing will be announced and their effective dates.

- **Municipal Bonds Reference Data**
  Covering I million active U.S Municipal Bonds Reference and Corporate Actions Data.

- **Expanded Worldwide Options Analytics Service**
  Extended beyond the G7 countries to cover all options markets worldwide.

- **Launching a new Alts Service**
  A new website highlighting news about Alts in the U.S.A

- **Expiry and Roll over Calendar for the Futures Industries**

Future Products

- Fundamental Company Data
- Worldwide ETF Holdings, NAVs and Reference Data
- Worldwide ABS/MBS Reference Data

Data Sourcing

EDI collects information from more than 600 sources daily. Local exchange is the preferred primary source of every market, however, the extensive nature of EDI's products and services make it essential for us to draw on additional sources to complete the data sets.

EDI ensures the breadth and depth of its data isn't surpassed by collecting data from a minimum of two sources for 85 per cent of exchanges.

Once data is collected and entered into the correct database, we work to ensure it is complete and clean before it reaches our customers. We translate 36 native languages into English every day:

- Arabic
- Bosnian
- Bulgarian
- Chinese
- Croatian
- Czech
- Danish
- Dutch
- Farsi
- Finnish
- French
- German
- Greek
- Hebrew
- Hungarian
- Indonesian
- Italian
- Japanese
- Korean
- Latvian
- Macedonian
- Malay
- Nepali
- Norwegian
- Polish
- Portuguese
- Romanian
- Russian
- Slovakian
- Slovene
- Spanish
- Swedish
- Thai
- Turkish
- Uzbek
- Vietnamese

Bespoke Data Offerings

EDI has built up infrastructures in India and Morocco, including a workforce, skilled in interpreting and analyzing financial data from over 120 countries. The company has offices in Mumbai (200 people), Morocco (60), Vellore (155 people), Trichy (131 people). The offices are fully contingent.

Recently EDI Has begun to offer its facilities to 3rd parties, whereby they have outsourced the building and maintenance of their core data products. EDI also offers these facilities for companies providing niche financial information products.

EDI is an expert in financial data and all processes are fully documented. Procedure manuals are instantly updated to reflect the currency situation.

Consultancy Services

Back-office operations

Collectively or as discrete activities, FII Consulting can offer advice and guidance to maximize the value of data received from sources ranging from Depositories, Exchanges, Custodian Banks and Data Vendors.

With a focus on Asset Servicing and ISO Standards, FII Consulting can assist in redesigning your operation to meet the new challenges faced by the Financial Services industry.

Analysis

- In-depth review of your current procedures, data integration and workflow to identify inefficiencies and risk conditions.
- Onsite or virtual interviews with key personnel.
- Weekly reporting on analysis progress and recommendations industry.
- Create a Strategic vision to maximize your data use with a roadmap to get you to where you need to be for data implementation.
- Establish an implementation plan with your internal and external counterparts, clients and data providers to implement your strategic vision.
- Develop an RFP for third-party providers, if the plan recommends the adoption of new products or service offerings.

Implementation

- Provide guidance towards installation of the components identified within the Implementation Plan.
- Create a detailed User Acceptance Testing Plan with appropriate test scripts and success measures.
- Manage the testing and training of your teams to support the onboarding of new products and services.

Outsourced Translation

As part of Exchange Data International, the global provider of security, corporate actions, pricing, and reference data, we have been translating financial notices and news for 6 years.

Building on this experience, EDI has now brought translation services in-house to include documents of both financial and legal nature.

With a dedicated team of 50 human translators, EDI ensures the high-quality translations that clients expect. The team is organized into specialized linguistic groups, each focusing on specific language pairs:

Arabic/English, French/English, Spanish/English, Italian/English, German/English, Russian/English, Portuguese/English, and Dutch/English.

EDI can provide a broad range of legal and financial, certified translations, including:

- Annual & Business Reports
- Audit Reports
- Arbitration Proceedings
- Banking Documents
- Employment Contracts
- Financial Statements
- Management Reports
- Pleadings
- Service Contracts
- Shareholder Agreements

Equity Corporate Actions

China A Listed Companies Call Transcripts

The China A-Listed Companies Earning Call Transcripts is in partnership with Orbit Financial Technology

China is the second-largest economy in the world, and its stock market capitalization is also ranked just next the United States. Due to the less matured governance and language barrier, it is difficult for foreign investors to understand China A-listed companies and the Chinese economy in general. Orbit has launched the earning call transcripts dataset with the highest data quality for all types of investors, from long-only, proprietary to quantitative funds, from buy-side to sell-side.

Identify securities together with their associated standing data.

1. Earnings Call Transcripts
2. Public disclosures on broker onsite research
3. Executive official response on online platforms

Languages: Chinese and English

Corporate Actions Announcement Processing System (CAAPS) (FTS)

CAAPS is a secure, cloud-based software solution designed for workflow management and the efficient processing of corporate actions.

Developed by FTS Software, CAAPS is a rules-based workflow tool that streamlines the comparison of corporate action announcement information while providing flexible management and risk controls. The system collects, monitors, and reports corporate action data from the client's authorized sources, allowing organizations to manage workflows in alignment with their specific business rules.

CAAPS supports ISO 15022 and ISO 20022 corporate action announcement messaging standards, as well as client-proprietary file formats. Each client accesses their own virtual environment, ensuring privacy through a secure, encrypted (SSL) web platform. The system enables clients to design customized work queues, helping users identify exceptions that require attention from operations personnel. CAAPS also monitors the lifecycle of events and securities relevant to daily operations. Tailored risk measurements generate a risk value for each event, clearly identifying areas where risk conditions exist. This feature allows users to organize workflows effectively and prioritize tasks that require immediate attention.

Worldwide Derivative Equity Corporate Actions

Corporate actions affecting single stock futures 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 available.

DerivActions generates 2 feeds, triggered by corporate actions on the underlying security:

- Derivative Issuers – 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.

Receive only what you are interested in.

DerivActions is directly linked to EDI's 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 or any other relevant exchange on the following event types only:

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

Dividend Forecasting Service

The Dividend Forecasting Service is the world's most comprehensive forecasting solution, providing forecasts for over 25,000 securities, including equities, ADRs, and ETFs. EDI's clients rely on this service for stock selection, income planning, option pricing, and index calculation.

Algorithm Forecasting Methodology

Using a hybrid algorithm+ analyst approach to accurately calculate future dividend payments and date associated with the vast array of securities across the global market. The Dividend Forecasting service incorporates EDI worldwide corporate action database extending back to 2012 to build up patterns of dividend payments, identify changes in shares in issue (through rights issue, consolidations, bonus issues and subdivisions) and record various types of distributions.

Combining algorithmic calculations with input from a UK based analyst team, the process involves reviewing dividend history, incorporating changes to the issued, share, capital, identifying patterns, and calculating forward dividend amounts and dates up to two years in advance. Where a clear pattern cannot be identified (e.g., Due to a recent change in fiscal year-end date, a resumption, or cut of dividend, or alteration in the dividend payment pattern) the security is flagged to our analyst who performs individual market research to forecast the data.

Initial Public Offerings (IPOs)

Stay ahead of the game with timely IPO data

EDI monitors IPOs using local stock exchanges as the primary source of information, along with additional secondary sources, such as local and international news sources as confirmation. Announcements are captured at six different stages:

New	The IPO is complete, and the listing date is today or yesterday.
Pending	The IPO is confirmed, and the necessary approval has been given.
Rumor	The company or another respected source has announced the intention to hold an IPO before the necessary approval has been given.
Postponed	The IPO has been deferred.
Withdrawn	The company has cancelled the IPO.
Historical	The IPO has taken place and the listing is more than two days ago.

North American Corporate Actions (FII)

FII's Corporate Actions Services report real-time Corporate Action activity which affects publicly traded U.S. and Canadian Equity and Fixed Income securities.

FII's team of specialists focuses on four key segments: Reorganization, Called Bonds, Put Options and Warrant Watch Service. These segments cover a wide range of corporate action events, presenting information in a clear and logical manner to facilitate efficient processing.

FII provides not only the who, what, and when of corporate action events but also the why, particularly in cases of complex events. Information is distilled and explained in condensed, uniform terms, enabling clients to better understand and act on these events.

FII's equity corporate actions service includes events from Reorganization and Warrant Watch services, as well as calls on preferred stocks and warrants.

Effective Capital Events	Mandatory Exchange Events	Static Data Changes
Calls on Preferred Stock or Warrants	Bank to holding company	Change of Fund Portfolio Name
Conversion on Preferred Stock or Change in Conversion Terms	Closed end to open-end	CUSIP Change
Distribution/Spin off	Conversion from	Incorporation change
Forward Split	Corporation to trust	Name Change
Going Private via Split	Exchange due to maturity	Preferred Stock Interest Rate Change
Par Value Change	Redemption for shares	
Reclassification	Restricted to Unrestricted	
Reverse Split	Trust to corporation	
Stock Dividend	Trust to open-ended mutual fund	
Unit Separation		

Mergers/Acquisitions	Voluntary Offer Events	Rights
Acquirer offering to purchase	Dutch Auction	ADR Rights Sale Distribution
Compulsory/Squeeze Out	Escrow	Competing Proposal
Par Value Change	Exchange of Securities	Declaration
Plan/Scheme of Arrangement	Fixed Spread	Final Terms
Reclassification	Going Private	Poison Pills
Redemption Distribution	Intention to Acquire	Rights Distribution
Special Purpose Acquisition (SPAC)	Odd Lot	Transferrable and non-transferrable
Stockholders' vote	Priority Acceptance	

Warrants

- Original Issue
- Exercisable
- Expiration Due (Reminder message one month prior to expiration
- Expired/Worthless Declaration
- Adjustment of Terms
- Exercise Price Changes

Additional Legal Events

- Class Action (Filings, Proposed Settlements, Settlement Distributions)
- Liquidation (Meeting/Approval, Interim and Final Distributions, Liquidating Trust Formation, Worthless Designation)
- Insolvency
- Dissolution
- Receivership/FDIC Takeover

ADR's & GDR's

- Basis Change (Due to underlying change, Concurrent with ADR Split)
- Termination (Option to convert to underlying, Cash for sale of underlying)
- Change to Sponsored
- Cash for sale of underlying distribution shares

North American Exchange IPO Service (FII)

FII offers a specialized IPO service that extends beyond traditional IPOs, delivering indispensable data and actionable insights for the financial investment industry.

Comprehensive Product Coverage:

FII's coverage includes IPOs, Direct Listings, and SPACs. This broad scope ensures a holistic perspective on market entry strategies, providing clients with complete and accurate market insights.

Expert SPAC Activity Monitoring:

FII specializes in tracking SPAC activities, providing clients with insights from inception to potential dissolution. This continuous monitoring empowers users to navigate the dynamic SPAC landscape effectively.

Proactive Calendar and Alert System:

The service includes a future calendar and alert system tailored to notify clients about critical events such as Stabilization Periods, Lock-Up Expirations, and Quiet Periods. This proactive system allows clients to stay informed and act with confidence.

Structured Data Framework:

FII's data architecture ensures clarity, accessibility, and seamless navigation. Data elements are categorized efficiently for each IPO security, enabling clients to retrieve and analyze information with ease.

Tracking Trading Dynamics:

The service analyzes trading dynamics around pivotal dates, such as the end of Lock-Up periods, offering valuable insights into market sentiment and investor behavior.

Unveiling the Full IPO Timeline:

FII delivers a detailed IPO timeline, mapping out the entire process from inception to post-listing activities. This meticulous approach ensures a thorough understanding of each stage in the IPO lifecycle.

Structured Data Framework

FII's data architecture ensures clarity and accessibility, categorizing data elements seamlessly for each IPO security. Experience streamlined navigation and efficient data retrieval with FII's meticulously curated structure.

Processing Data
- Type of offering
- Event ID
- IPO Stage
- Processing Dates

Issuer Details
- Organization
- Business Line
- Industry

Offering Details
- Pricing
- Quantity

Issuer Financials
- Use of Proceeds
- Year End

Risk Factors
- List of Risk Factors as provided by the Issuer

Dilution
- Dilution prices based upon Quantity of IPO Securities issued and outstanding

Readable Corporate Action Notices (RCAN)

The Readable Corporate Action Notice (RCAN) product offers 'readable' documents that combine all the data elements from a typical corporate actions data feed (e.g. a Microsoft Excel, CSV, or XML files) into a human-readable format, similar to a news feed.

Unlike traditional feeds where components are separated and require re-linking in a client-side database, RCAN provides a complete, unified message.

RCAN goes even further than this, supplying various change management features, links to related notices and even additional data points that are not found in the database from which it is derived.

The notices are displayed in logical sections starting with 'REFERENCE DATA' in a simple style, followed by "EVENT DATA". Where applicable, sections like 'RELATED EVENTS' and 'PAYMENT OPTIONS' follow. If the event has been noted the Notice will conclude with a 'DOCUMENT NOTES' section containing the original source document text on which the EDI event data is based.

The intraday RCANs are provided throughout the day as PDF or XML file formats and can be delivered by email, FTP, API, RSS, or via a search platform. Additionally, start-of-day and end-of-day summary reports are available to clients that wish to receive a consolidated list of this information.

Security Class Actions

Financial institutions have a fiduciary duty of care to their clients who may be shareholders in companies accused of misconduct. Those acting on behalf of disadvantaged shareholders must ensure they inform their clients of their rights and entitlements.

EDI offers a cost-effective, reliable service that meets the needs of financial institutions by providing a viable, efficient, and flexible solution for securities class actions, bankruptcies, and government disgorgements.

EDI equips institutions and their eligible clients with the necessary tools to claim settlement funds and supports them through every stage of the securities class action process - from the initial alerting of a complaint to the filing of proof of claim forms.

U.S Bankruptcy Data

U.S Bankruptcy Data allows subscribers to spend less time looking for business bankruptcy information and more time using it. Clients can power their analysis, streamline their search and monitor efforts with in-depth bankruptcy information right at the fingertips.

The case information for all companies that file bankruptcy in the 94 U.S. Bankruptcy Courts is imported and updated daily, currently consisting of more than 500,000 bankrupt companies.

In addition to a compressive database, we "track" and write news about every public company currently operating under Chapter 11 protection. This process allows us to continue collecting information about public company bankruptcy.

EDI covers over 340 data fields, including plans of reorganization, disclosure statements, debtor-in-possession financing, professional retention details, Section 363 sale motions, key employee incentive plans, monthly operating reports, claim transfer activity, securities and pricing data, committee information, and much more.

U.S Bankruptcy Data is available through SFTP, API and Flat files. Bankruptcy bulk data can be used in applications for:

- Credit Risk Models
- Customer Profiling
- Investment Screening
- Creditor Profiling
- Bankruptcy Emergence data
- Creating trading signals in combination with other data

Worldwide Dividends (WDI)

As a subset of the Worldwide Corporate Actions service, WDI focuses exclusively on dividends, simplifying the process of managing information about shareholder payments, including amounts and payment dates. WDI is available both as a data feed and through EDI's website.

The service includes a portfolio import facility, allowing users to upload portfolio details to the website using ISINs or local ticker codes.

Once uploaded, users can generate detailed dividend reports for the securities within their portfolios. Dividend announcements cover cash dividends, stock (scrip) options, and multiple payment choices, including support for foreign currency options.

In addition to the existing 4 daily feeds, EDI has introduced an extra email notification for WDI. This notification highlights any dividends announced or updated on the day, with an ex-date on the following working day.

Worldwide Equity Corporate Actions (WCA)

From new listings to bankruptcies, the Worldwide Corporate Actions service covers events affecting equity shares, capital, ETFs, covered warrants, warrants, depository, receipts, structured products, and bonds traded as equities.

The Corporate Action service focuses on crucial events, which can be divided into four main categories.

Securities Exchange Event

- Certificate Exchange
- Demerger/spinoff
- Merger
- New listing
- Preferential offer
- Purchase offer
- Security reclassification
- Security Swap
- Takeover

Static Data Change Events

- Financial year change
- Incorporation change
- International code change
- Issuer name change
- Local code change
- Lot change
- Security description
- SEDOL™* change

General Events

- Announcement
- Arrangement
- Call
- Company meeting
- Lawsuit/Class action
- Listing status change

Capital change Events

- Assimilation
- Bankruptcy
- Bonus/capitalization
- Bonus rights
- Buyback/repurchase offer
- Capital reduction
- Consolidation/reverse stock split
- Conversion terms
- Conversion terms change
- Currency domination
- Distribution/distribution in specie
- Divestment
- Dividend
- Dividend reinvestment plan
- Franking
- Entitlement/open offer
- Liquidation
- Par value redemption terms
- Return of capital
- Rights
- Subdivision/stock spilt

EDI currently provides Securities Reference Files and Equity Corporate Actions Files seven times a day at the times* below:

Feed	IST	GMT	ET
1	09:00	03:30	22:30*
2	12:30	07:00	02:00
3	14:30	09:00	04:00
4	16:30	11:00	06:00
5	18:30	13:00	08:00
6	20:30	15:00	10:00
7	22:45	17:15	12:15

New: In addition to the 7 daily feeds, an extra email notification has been introduced for WCA. This notification includes corporate actions announced or updated on the day, with an effective date on the following working day.

***Registered Trademark of London Stock Exchange**

Different Types of Corporate Action Feeds

All corporate action feeds contain the same corporate action announcements, differing only in the inclusion of specific identifiers.

E2020 WCA feed

Equity - Global End of Day e2020 Feed

E2020_LST_EVT - Fully customizable events specific Equity Corporate Actions with limited Reference Data

E2020_LST_REF - Fully customizable extended Global Reference Data which includes ISIN, Sedol, FIGI Codes and other Reference fields.

E2020_NTS - Notes files which provide the actual announcement details. E2020_LUP -- Lookups and Possible Values files

US Style E2020 Feed

In the United States, companies typically announce information regarding splits and spin-offs. In other parts of the world, these events are referred to as subdivisions or consolidations. To ensure that EDI's feed aligns with the naming conventions used by US exchanges, EDI has developed a new US-style E2020 feed.

EDI have added 3 additional events named FSPLT (Forward Split), RSPLT (Reverse Splits) and Spoff (Spin Off). The following event types from WCA are taken into consideration while creating this event. Bonus, Stock Dividend, Sub-division, consolidation and Demerger events.

Clients taking this feed will see the event type as FSPLT or RSPLT or Spoff instead of underlying WCA event codes. The ratios are also adjusted so the clients will see the ratio as announced by the company.

Worldwide Equity Corporate Action Alert Files

EDI recognizes the challenges faced by the financial services community and provides alert files for upcoming effective and ex-dates, tailored to specific client requirements.

Key Features:

- Customizable Requests - Clients can receive ex-dates, record dates, pay dates, and effective dates.
- Date Range - Alerts can be taken up to 30 days before the required dates. They can also be delivered up to 30 days before the required dates.
- Reminders - Multiple reminders can be sent leading up to the effective date.

Worldwide Shares Outstanding

Efficiently calculate share stakes, shares outstanding, regulatory reporting levels & capitalization figures

Official shares outstanding

Provides official figures sourced directly from local exchanges or company sources, as soon as they are published. The frequency of the official updates varies from market to market and can range from daily to annually.

Adjusted Shares Outstanding

When corporate actions occur before the release of official updates, the number of shares outstanding data can be impacted drastically. Use the adjusted shares Outstanding data set to provide you with the figures for events, including:

- Bonus
- Bonus rights
- Buyback
- Capital Reduction
- Consolidation
- Conversion
- Demerger
- Divestment
- Entitlement
- Redemption
- Rights
- Sub-division

Then receive reverted figures once the official figures have been released by the exchange or company.

Easily identify each security

Take advantage of data content, including:

Official Shares Outstanding

- Country of incorporation
- Country of registration
- Effective date
- Exchange name (source)
- ISIN, US code, local code
- Issuer name
- Listing date and status
- MIC Code
- Old and new shares outstanding figures
- Par value, amount, and currency

Adjusted Shares Outstanding

- Effective date
- Event type
- ISIN
- Issuer Name
- Listing country
- Listing exchange
- Old & new ratios
- Old & new, shares outstanding figures
- Security description
- Trading currency

Derivatives Data

This offering focuses on exchange-traded futures and options, with underlying assets including equities, equity indices, interest rates, currencies, commodities, and other index products.

Corporate Actions on Equity Derivatives (DerivActions)

Efficiently track corporate actions affecting futures 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 available.

DerivActions generates 2 feeds, triggered by corporate actions on the underlying security:

- Derivative Issuers – List of all issuers with instruments linked to the affected underlying assets.
- Derivative Series & Trading Lines – List of all the derivatives instruments linked to impacted equity.

DerivActions is directly linked to EDI's Worldwide Corporate Actions service and therefore covers all corporate action event types on a worldwide basis. 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 or any other relevant exchange on the following event types only:

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

Corporate Actions U.S. Options (Symbol Master)

Symbol Master processes and validates corporate actions received through direct exchange notice and OCC announcements.

CorpAct

The Symbol Master corporate actions (CorpAct) family of files track changes to the option and strike level details that impact Position and Risk Management due to a corporate action event's. This would include any adjustments that affect either the option symbol or the strike prices of an option.

Symbol Master provides standard and custom-tailored delivery of Corporate Actions content available through industry standard means. We currently support multiple versions of the Corp Act files based on the influence and data models of large data vendors within the Market Data industry.

Corporate Actions (Corp Act) Pending

The Corp Act Pending file tracks all confirmed but not yet effective corporate actions that involve changes to the option and strike level details. The pending corporate actions have been confirmed by either direct exchange or OCC memos.

Symbol Change Op

The Symbol Change Op file logs changes to an option symbol most commonly due to a corporate action.

Symbol Change Eq

The Symbol Change Eq file log changes to an options underlying symbol most commonly due to a corporate action.

Derivative Reference Data

Undertake quick and accurate reference checks.

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

Use the derivative reference data file to efficiently identify and specificy derivative contracts in our extensive database. The file currently covers more than 30 fields including:

- Contract Size
- Exercise Price
- Exercise Style
- Expiry Date
- ISIN
- MIC Code
- Root Code
- Security Description
- Strike Price
- Ticker

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

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

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

*Registered Trademark of London Stock Exchange

Derivatives End-of-Day Pricing

Obtain fast access to accurate closing pricing data

Data elements include High, Low, open, Close and Open interest. Choose to receive derivative end-of-day pricing data by exchange, portfolio or on a global basis.

Derivatives Trading Hours

The Derivative Exchanges Trading Hours (DTH) service provides timely and accurate information on trading dates, holidays, settlement dates, delivery dates, trading hours, and other important times. The types of futures and options contracts covered in this product are:

- Agricultural Commodity
- Currencies
- Energy Products
- Equities
- Equity Index
- Interest Rates
- Metals
- Other Commodities and Indices

Specific Datasets:

Additional Trading Day, Settlement Time, Settlement details (cycle, method), Contract month updates (last Trade date, first trade date, the notice date, settlement date, delivery date etc....)

We also include non-trading days based on products with physical settlement and deliveries.

Exchange Coverage

- Exchanges & Trading Venues - 38 countries, 51 fields, 82 exchanges & trading venues covered.

Flexible Exchange Options (FLEX) (Symbol Master)

Created in 1993 by the CBOE originally for OTC Index options. FLEX options are Customized Options Contract Packages primarily used as portfolio hedging tools.

The base service is an end-of-day offering that shows the package composition of flex symbols available on the previous trading day. As with the Series Master Core data set and Supplemental data set there are multiple files that make up the FLEX offering.

FLEX Corporate Actions (FLEXCorpAct)

The FLEXCorpAct files serve as an alert that a corporate action is affecting the underlying option symbol. Our process utilizes our standard options corporate action content to anticipate potential changes to any related FLEX options.

FLEX Ext (New Ext4 September 2023)

The FLEX files are end of day files that show what flex symbols were available on that day's trading. There are multiple versions of the FlexExt files with the latest version (FlexExt4) containing listing exchange participant codes that enables users to understand which exchange listed the particular FLEX option.

FLEX Intraday (New September 2023)

The FLEX Intraday files supplement the nightly FLEX series files (FLEXExt) with intraday FLEX strike additions. They are created every hour from 9am to 4pm Eastern and include the participate exchange that listed each new FLEX strike.

FLEX Open Interest

The FLEX Open Interest files are created in the evening and show open interest in all FLEX options.

Futures and Options Contract Specification Database (FOCS)

This product is under development and will provide detailed contract specifications on Exchange Information, Regulatory Groupings, Product Symbology, Product Type Features, Product Trading Requirements, Product Settlement and Delivery Requirements. Over 120 exchanges in 43 countries will be covered with thousands of contracts in the following categories:

- Agricultural Commodity
- Currencies
- Energy Products
- Equities
- Equity Index
- Interest Rates
- Metals
- Other Commodities and Indices

EDI provides a daily file by 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.

Worldwide Options Analytics Service (EDI & Symbol Master)

Including Greeks, Implied Volatilities, Issie Deliverables and FLEX coverage from both theoretical and market perspectives.

Options pricing is complex, and relying on assumptions or smoothed volatility surfaces can obscure what the market is actually signalling.

Worldwide Option Analytics offers both a raw market and theoretical alternative– now enhanced with advanced analytics and implied signals.

Built on a proprietary file-based framework, Worldwide Option Analytics delivers independently evaluated values for each option strike, using implied volatility as the core input. The result is a transparent model dataset that highlights both market and theoretical dynamics and pricing inefficiencies, ideal for derivative and quantitative research, signal generation and risk analysis.

Expanded with advanced sensitivities and options-implied signals, Worldwide Option Analytics unifies end-of-day

Greeks, daily risk metrics, and unique U.S. equity signals into a single dataset. This makes it not only a tool for research but also for portfolio risk testing, regulatory compliance, and alpha discovery.

Tailored solutions with assumptions and implied data enrichment available to direct consumers upon request.

What are Option Greeks?

Options Greeks are key risk metrics used to measure the sensitivity of an option's price to various market factors. This offering provides these values as part of its Worldwide Option Analytics dataset, offering a clear and actionable view of market conditions without macro-economic assumptions and theoretical surface based on SSVI.

- Delta: Measures how much an option's price is expected to move based on a $1 change in the underlying asset's price.
- Gamma: Tracks how much Delta is expected to change for each $1 move in the underlying, giving insight into how stable an option's Delta is.
- Theta: Represents time decay, or how much value an option is expected to lose each day, holding all else constant.
- Vega: Measures an option's sensitivity to changes in implied volatility, a key factor in option pricing.
- Rho: Indicates how much the option's price would change with a 1% change in interest rates.

Why They Matter

Understanding Greeks is essential for:

- Managing risk in options trading and portfolio strategies
- Designing and maintaining hedging structures
- Identifying pricing inefficiencies and liquidity
- Making informed decisions based on real market dynamics

Worldwide Option Analytics by EDI and Symbol Master delivers these values using real market data and a transparent calculation framework, giving users unmatched clarity and control.

Market End of Day and Historical Greeks Coverage

Includes 21 countries including the United States

Covers G7 and emerging markets (see associated coverage list)

Asset Classes covered:

- Equity Options
- Equity index options

Expanded Analytics Coverage

Worldwide Option Analytics now goes beyond Greeks alone:

Daily Options Sensitivities

End-of-day values for Delta, Gamma, Vega, Theta, and Rho across global equity and index options.
Enables portfolio-level analysis, stress testing, and hedging simulations.
Supports regulatory frameworks such as IRS Section 871(m) delta testing and dividend-equivalent reporting.

Options-Implied Signals

- Over 40 unique daily signals for U.S. equities, ETFs, and ADRs.
- Adjusted for survivorship bias and accurately incorporates corporate actions (dividends, splits, mergers).
- Built for alpha generation, liquidity analysis, and quantitative strategy design.
- Full history available

Why Choose Greeks Data?

- No macro-economic assumptions about the volatility surface. Each option strike is evaluated independently.
- Clarity through transparency using a "Reason" column for uncalculated values
- Built to reduce data noise and emphasize actionable information
- Ideal for derivative and quantitative seeking both market and theoretical market data inputs

Coverage

Exchanges	Segment MIC	Exchange MIC	Country	G7 Countries
ASX - All Markets	XASX	XASX	Australia	
ASX - Trade24	XSFE	XASX	Australia	
Euronext Athens S.A. Derivatives Market	XADE	XADE	Greece	
B3 S.A.	BVMF	BVMF	Brazil	
BSE Ltd	XBOM	XBOM	India	
Eurex Exchange	XEUR	XEUR	Germany	X
Euronext - Euronext Brussels - Derivatives	XBRD	XBRU	Belgium	
Euronext - Mercado De Futuros E Opcoes	MFOX	XLIS	Portugal	
Euronext EQF, Equities And Indices Derivatives	XEUE	XEUE	Netherlands	
Euronext Paris Matif	XMAT	XPAR	France	X
Euronext Paris Monep	XMON	XPAR	France	X
Hong Kong Exchanges And Clearing Ltd	XHKG	XHKF	Hong Kong	
Hong Kong Futures Exchange Ltd.	XHKF	XHKF	Hong Kong	
ICE Endex Futures	NDEX	IFEU	Netherlands	
ICE Futures Europe	IFEU	IFEU	United Kingdom	X
ICE Futures Europe - Agricultural Products Division	IFLX	IFEU	United Kingdom	X
ICE Futures Europe – Equity Products Division	IFLO	IFEU	United Kingdom	X
ICE Futures Europe – Financial Products Division	IFLL	IFEU	United Kingdom	X
ICE Markets Equity	IMEQ	IFEU	Netherlands	
Italian Derivatives Market	XDMI	XMIL	Italy	X
Korea Exchange (Futures Market)	XKFE	XKRX	Korea (the Republic of)	
MEFF Financial Derivatives	XMRV	XMRV	Spain	
MEFF Power Derivatives	XMPW	XMRV	Spain	
Mercado Mexicano de Derivados	XEMD	XEMD	Mexico	
Montreal Exchange	XMOD	XMOD	Canada	X
Nasdaq Stockholm AB - Danish EQ Derivatives	DKED	XCSE	Sweden	
Nasdaq Stockholm AB - Swedish EQ Derivatives	SEED	XSTO	Sweden	
National Stock Exchange of India	XNSE	XNSE	India	
OMIP - Polo Portugues, S.G.M.R., S.A. / OMIP Derivatives Market	OMIP	XLIS	Portugal	
Osaka Exchange	XOSE	XOSE	Japan	X
Saudi Stock Exchange	XSAU	XSAU	Saudi Arabia	
Turkish Derivatives Exchange	XFNO	XIST	Turkey	
United States all 18 US Options Exchanges			United States of America	X

Specification

Field Name	Type	Description
MIC	String	Market Identifier Code. For Bombay Stock Exchange, this is XBOM.
RootExchangeCode	String	Exchange-specific code for the underlying security (e.g., BSE Scrip Code).
TickerSymbol	String	Symbol representing the option series (e.g., AATL25F1240).
ContractType	String	Type of the derivative contract: O for Option.
ContractSubtype	String	Subtype of the option: C for Call, P for Put.
ContractName	String	Full name of the option contract (e.g., APLAPOLLO25JUN1240CE).
ContractID	String	Unique identifier (hash) for the specific contract.
ContractAii	String	Alternative Instrument Identifier, including date and strike (custom code).
ContractExchangeCode	String	Underlying stock's exchange ticker/symbol.
ContractCurrency	String	Currency in which the option is traded (e.g., INR).
ContractDescription	String	Human-readable description of the contract.
ContractSize	Integer	Number of shares represented by one contract (lot size).
ExpirationDate	Date	Contract expiration date in DD/MM/YYYY format.
StrikePrice	Float	The strike (exercise) price of the option.
ExerciseStyle	String	Style of option exercise: E for European, A for American.
UnderlyingSecID	String	Internal security ID for the underlying asset.
UnderlyingMIC	String	MIC of the exchange where the underlying asset trades.
MarketCloseDate	Date	The date of the most recent market closes for this record.
High	Float	Daily high price of the option.
Low	Float	Daily low price of the option.
Open	Float	Opening price of the option on the most recent trading day.
Close	Float	Closing price of the option.
Last	Float	Last traded price of the option.
Settlement	Float	Final settlement price (if applicable).
UnderlyingISIN	String	ISIN (International Securities Identification Number) of the underlying security.
UnderlyingClosePrice	Float	Latest close price of the underlying security.
DividendYield	Float	Expected dividend yield of the underlying asset (decimal).
InterestRate	Float	Applicable risk-free interest rate (percent, decimal).
Volatility	Float	historical volatility used for valuation (decimal).
DaysToExpiration	Integer	Number of tradeable days remain until the option expires.

Derivative Data and Analytics (SQX)

SQX makes in-depth strategy and risk analysis accessible at a reasonable cost.

SQX provides derived analytics for U.S. and international exchange-listed options on equities, exchange-traded funds (ETFs), equity indexes, and futures.

Coverage includes:

- Standard Greeks: Delta, Gamma, Vega,
- Theta, Rho
- Implied volatilities
- Interpolated volatility surface

Proprietary Data Analytics (Symbol Master)

The following offerings provide Symbol Master consumers with additional insights into the mathematical linkages between the Root Equity Symbol and industry options analytics.

Symbology DNA

The Symbology DNA output is a mapping file that links the OPRA 5 Character to the Options Symbology Initiative 17 and OCC 21-character codes to the SMI 9-character SDNA key.

This file was developed to ensure that legacy systems that use the OPRA Code as the Key Symbol Value can seamlessly integrate with the Options Symbology replacement logic developed by the OCC.

SMI is the only vendor who offers this proprietary mapping file.

Volatilities

The Volatilities file shows Implied Volatilities for each underlying equity symbol. Implied volatility is a metric that captures the market's view of the likelihood of changes in a given security's price. Investors use it to project future movements, assess supply and demand, and price options contracts.

Implied volatility differs from historical volatility (also known as realized volatility or statistical volatility), which measures past market changes and their actual results.

SMI currently offers 5 years of historical volatility data.

Volatilities 30

The Volatilities 30 file shows an average implied volatility for each underlying standardized security over a period of 30 days. This covers the expected movement of an underlying security during the front month term contracts. This is used in automated trading algo platforms for position management and trading signal indications.

Short Interest and Volume Report

Exchange Data International provides short interest data for several global markets. Short interest is a market-sentiment indicator that tells whether investors think a stock's price is likely to fall. It can also be compared over time to examine changes in investor sentiment. Short interest regulation and reporting requirements vary by country.

Countries with Short Interest Data by Position Holder

Austria, Belgium, Denmark, France, Germany, Greece, Ireland, Italy, Japan, Netherlands, Poland, Portugal, Spain, Sweden.

Data for these countries is reported to local regulators in compliance with ESMA short-selling regulations and began for most of these markets on 1 November 2012. The exceptions to this are Spain, which has data going back to 10 June 2010 and Greece where the history begins 30 May 2013.

Countries with Short Interest Data by Traded Volume/Position

Australia, Brazil, Canada, China, Hong Kong, Korea, Malaysia, Mexico, New Zealand, Norway, Singapore,Taiwan, Thailand, Turkey, United States Finra Short Sales Report, United States Finra OTC.

Market values are NASDAQ (for NO TRF), ADF, ORF, NYSE (for NYX TRF), (for NYX TRF)

Countries Which Permit Short Selling but Have no Activity.

The following countries permit short selling but there is currently no activity. EDI monitors these markets and will provide updates if/ when there is activity: Bulgaria, Croatia, Cyprus, Czech Republic, Estonia, India, Latvia, Lithuania, Luxembourg, Philippines, Romania, Saudi Arabia, Slovakia.

Restrictions

EDI data will include notifications of restrictions to the short-selling regulations as provided by the market regulator and/or exchange. A section called EU restrictions will be added - For EU countries, additional restrictions may apply, and EDI will include a list of those shares as published on the ESMA registers.

Threshold Securities

Access daily threshold securities listings to enable brokers to comply with SHO regulations governing short-selling activities.

EDI aggregates daily threshold securities listings from:

- NASDAQ Stock Market
- OTC Markets
- New York Stock Exchange
- NYSE Arca
- NYSE MKT (NYSE American)

EDI identifies each listed security by cross-referencing the consolidated threshold securities listings with the securities database.

Economic Data

Central Bank Meetings Calendar (CBCAL)

A **Central Bank Meetings Calendar** is a structured schedule that outlines the dates when major central banks around the world convene to discuss and decide on monetary policy. These meetings are crucial for financial markets, governments, businesses, and investors, as they often result in decisions that influence interest rates, inflation control, currency stability, and overall economic direction.

Purpose and Importance

Central banks are responsible for managing a country's monetary policy, which includes:

- Setting interest rates
- Controlling inflation
- Managing currency issuance
- Overseeing financial system stability
- Acting as a lender of last resort

The calendar provides transparency and predictability, allowing stakeholders to anticipate potential changes in monetary policy. For example, traders and investors use these dates to prepare for market volatility, while economists and policymakers use them to align fiscal strategies.

Key Features of the Calendar

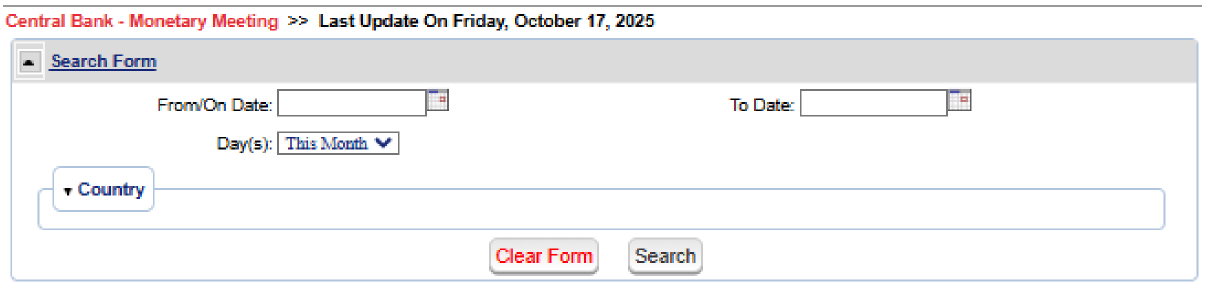
- **Scheduled Meeting Dates**: Includes the exact dates for each central bank's policy meetings.
- **Time of Announcement**: Local time of the meeting is given where available.
- **Decision Announcements**: Typically, decisions (e.g., interest rate changes) are announced on the second day of multi-day meetings.
- **Press Conferences**: Some banks, like the ECB and Fed, hold press briefings post-meeting.
- **Frequency**: Varies by institution. For example:
  - Federal Reserve (USA) – 8 times/year
  - Bank of England – 8 times/year
  - European Central Bank – Monthly
  - Reserve Bank of Australia – 11 times/year
  - Reserve Bank of South Africa – 6 times/year

How to Use the Calendar

- **Investors**: Track potential market-moving events.
- **Businesses**: Plan financing and investment strategies.
- **Economists**: Analyses policy trends and economic forecasts.
- **Journalists & Analysts**: Prepare coverage and commentary.

Search Form and Download

- The Form allows you to search according to month, year or use custom dates.
- One year history is available with dates at least one year in advance.
- Any country(s) can be selected
- Selections can be downloaded into txt or csv format.



Example of CBCAL

Download

Date	Local Time	Country	Description	Source
October 2025				
01 October		Albania	Monetary Policy Meeting	Bank of Albania
01 October		Tanzania	Monetary Policy Meeting	Bank of Tanzania
02 October		Egypt	Monetary Policy Meeting	Central Bank of Egypt
02 October		Nicaragua	Monetary Policy Meeting	Banco Central de Nicaragua
06 October		Liberia	Monetary Policy Meeting	Central Bank of Liberia
07 October	08:10	Congo Democratic Republic	Monetary Policy Meeting	Banque Centrale du Congo
07 October		Kenya	Monetary Policy Meeting	Central Bank of Kenya
07 October		Poland	Monetary Policy Meeting	National Bank of Poland
07 October	14:00	Uruguay	Monetary Policy Meeting	Central Bank of Uruguay
08 October	08:30	Iceland	Monetary Policy Meeting	Central Bank of Iceland
08 October	15:00	New Zealand	Monetary Policy Meeting	Reserve Bank of New Zealand
08 October		Romania	Monetary Policy Meeting	National Bank of Romania

Global Central Banks Included

- Banco Central de Chile
- Banco Central de Honduras
- Banco Central de la Republica Argentina
- Banco Central de la Republica Dominicana
- Banco Central de Nicaragua
- Banco Central del Paraguay
- Banco Central do Brasil
- Banco de Cabo Verde
- Banco de Guatemala
- Bangladesh Bank
- Bank Indonesia
- Bank Negara Malaysia
- Bank of Albania
- Bank of Algeria
- Bank of Botswana
- Bank of Burundi
- Bank of Canada
- Bank of Central African States (BEAC)
- Bank of England
- Bank of Ghana
- Bank of Israel
- Bank of Jamaica
- Bank of Japan
- Bank of Korea
- Bank of Mauritius
- Bank of Mexico
- Bank of Mongolia
- Bank of Morocco
- Central Bank of Kuwait
- Central Bank of Lesotho
- Central Bank of Liberia
- Central Bank of Libya
- Central Bank of Madagascar
- Central Bank of Nigeria
- Central Bank of Philippines
- Central Bank of Republic of Guinea
- Central Bank of Samoa
- Central Bank of Sao Tome & Principe
- Central Bank of Seychelles
- Central Bank of Solomon Islands
- Central Bank of Sri Lanka
- Central Bank of The Bahamas
- Central Bank of the Republic of Azerbaijan
- Central Bank of the Republic of China (Taiwan)
- Central Bank of the Republic of Turkey
- Central Bank of the Republic of Uzbekistan
- Central Bank of Trinidad and Tobago
- Central Bank of Uruguay
- Central Bank of West African States (BCEAO)
- Central Reserve Bank of Peru
- Centrale Bank van Curacao en Sint Maarten
- Czech National Bank
- Eastern Caribbean Central Bank
- European Central Bank
- Federal Reserve Board (US)
- Hungarian National Bank

Global Central Banks Included

- Bank of Mozambique
- Bank of Namibia
- Bank of Papua New Guinea
- Bank of Russia
- Bank of Sierra Leone
- Bank of Slovenia
- Bank of South Sudan
- Bank of Tanzania
- Bank of Thailand
- Bank of the Lao PDR
- Bank of the Republic of Haiti
- Bank of Uganda
- Bank of Zambia
- Banque Centrale de Mauritanie (BCM)
- Banque Centrale du Congo
- Banque du Liban
- Brunei Darussalam Central Bank (BDCB)
- Central Bank (Rastra) Nepal
- Central Bank of Armenia
- Central Bank of Aruba
- Central Bank of Bahrain
- Central Bank of Bosnia and Herzegovina
- Central Bank of Colombia
- Central Bank of Costa Rica
- Central Bank of Cyprus
- Central Bank of Egypt
- Central Bank of Eswatini
- Central Bank of Gambia
- Central Bank of Iceland
- Central Bank of Jordan
- Central Bank of Kenya
- Monetary Authority of Singapore
- National Bank of Angola
- National Bank of Ethiopia
- National Bank of Georgia
- National Bank of Kazakhstan
- National Bank of Moldova
- National Bank of Poland
- National Bank of Romania
- National Bank of Rwanda
- National Bank of Serbia
- National Bank of Tajikistan
- National Bank of the Kyrgyz Republic
- National Bank of the Republic of Belarus
- National Bank of the Republic of North Macedonia
- National Bank of Ukraine
- National Reserve Bank of Tonga
- Norges Bank
- People's Bank of China
- Qatar Central Bank
- Reserve Bank of Australia
- Reserve Bank of Fiji
- Reserve Bank of India
- Reserve Bank of Malawi
- Reserve Bank of New Zealand
- Reserve Bank of Vanuatu
- Reserve Bank of Zimbabwe
- Royal Monetary Authority of Bhutan
- South African Reserve Bank
- State Bank of Pakistan
- Sveriges Riksbank
- Swiss National Bank

In Addition

We also provide the direct links of the Central Banks at an additional cost. Contact Ilze Gouws for more information.

Delivery

- Website
- SFTP
- API

Economic Calendar

EDI's economic calendar provides structured access to key global economic indicators, helping users monitor critical data releases that influence markets, policy decisions, and financial planning.

Built for traders, analysts, economists, and institutional users, the calendar delivers timely updates and historical context for data that matters.

What the Economic Calendar tracks

The tool includes scheduled releases for:

- Gross domestic product (GDP)
- Inflation and price indexes
- Employment and jobless claims
- Trade balances and current account figures
- Interest rate announcements
- Business and consumer sentiment surveys

Each event is organized by country and category, making it easier to assess market relevance and regional economic trends. Events display prior values, actual results, and future release dates, all presented in a clear, sortable layout.

Features

- Updated regularly throughout the day to reflect on the latest published economic events
- Searchable by country, date range, and data type
- Export options in CSV and TXT for offline analysis
- Compact and filterable view optimized for both desktop and mobile devices

Use Cases

The economic calendar is used by professionals for:

- Preparing for high-impact market events
- Aligning trading strategies with data expectations
- Tracking economic cycles across regions
- Supporting macroeconomic analysis and forecasting

Geopolitical Risk Forecasting (ICOG)

The International Country Risk Guide (ICRG) is the world's most predictive geopolitical quant driven risk data and forecasting series. ICRG covers more than 141 developed, emerging, frontier markets and offshore banking centers. The geopolitical risk series resorts to weighted metrics to evaluate, score and rank countries, according to political, economic and financial risks. The composite score is derived from benchmarking against ICRG's 32 risk types for each country.

The ICRG methodology integrates political and financial risk variables, such as real GDP growth, inflation, fiscal account balances, external debt, liquidity sufficiency, and currency stability.

The IRCG group covers over 141 developed emerging and frontier countries worldwide dating back 1984 to 2021.

Delivery options	Delivery format
Online, Print, Email	CSV, XLS, PDF, URL, DOCX

Global Economic Indicators (GEI)

Exchange Data International (EDI) Global Economic Indicators (GEI) provide a comprehensive and reliable source of macroeconomic data, tailored to meet the needs of financial institutions, researchers, and service providers on both the buy and sell sides.

With coverage spanning over 280 countries and regions, EDI delivers high-quality datasets sourced exclusively from trusted official institutions such as central banks, statistical offices, finance ministries, stock exchanges, industry associations, and international organizations, like the IMF and World Bank collections.

To complement the macro-economic indicators, also see Interest Rates and Commodity Prices in our product overview. Global Economic indicators are now available on API.

Key Features

- Extensive Coverage: Over 230 indicators across 17,025 series and units, covering nearly every country and region worldwide.
- Historical Depth: Includes historical data for select indicators dating back to 1960, enabling long-term trend analysis
- Complementary Datasets: Includes Interest Rates and Commodity Prices for enhanced macroeconomic analysis.
- Daily Updates: Data is refreshed daily, five times a day (Monday-Friday) to ensure timely availability.

USA Economic Indicators Coverage

EDI has a specific USA economic indicator dataset that provides a focused collection of economic indicators tailored specifically for users analyzing the U.S. economy. This dataset is sourced from trusted U.S. institutions such as the Bureau of Labor Statistics, Bureau of Economic Analysis, St. Louis Fed, Energy Information Administration, Census Bureau, Federal Reserve Bank of St. Louis (FRED), Energy Information Administration, Census Bureau, New York Fed and more.

Key Features:

- Comprehensive Coverage: Includes a wide range of macroeconomic indicators essential for understanding U.S. economic conditions.

Topics Covered:

- Money, Banking & Finance: Interest Rates, Monetary Data, Financial Indicators, Banking & Business Lending (13,000+ series).
- Population, Employment & Labor Markets: Employment, Education, Income, Labor Productivity, Wages & Tax.
- National Accounts: GDP and Income, Savings & Investments, Industry Performance.
- Prices: Consumer Prices, House Prices, Producer Prices, Employment Cost Index, Commodities and Trade Indexes.
- Production & Business Activity: Business Surveys & Cycles, Housing Market Trends, Industrial Production Metrics, Manufacturing Insights, Retail Activity, Services Sector Data, Technology Trends, Transportation Statistics.
- International Data: Comparative data for selected global economies alongside U.S.-specific insights.
- Data Updates: Data is updated daily from Monday to Friday, ensuring users have access to the latest economic information.

U.S. and Global Economic Data Commentary (Econoday)

Reliable U.S. and global economic data support financial professionals, investors, and institutions in making informed decisions.

U.S. Economic Data

The U.S. economic data service offers timely and comprehensive coverage of critical market events, including:

- Macroeconomic Indicators – GDP, inflation, employment, retail sales, consumer sentiment, and more.
- U.S. Treasury Announcements – Auctions, settlements, and yield updates.
- Policy & Market Insights – Speeches by Federal Reserve officials, providing context on economic outlooks.
- Daily Research & Market Analysis – Including Market Focus and Market Reflections to support trading and investment strategies.

The dataset includes figures from prior announcements, any revisions made to previous releases, market consensus, and the actual data reported upon release.

Global Economic Data

Global economic data offers broad coverage of key financial markets across multiple regions. The countries covered are as follows: Australia, Canada, China, the Eurozone, France, Germany, Hong Kong, India, Italy, Japan, New Zealand, Singapore, South Korea, Switzerland, Taiwan, the United Kingdom, and the United States.

Key Event Coverage

- Central Bank Announcements – Meeting minutes, and quarterly reports from major central banks.
- Event Monitoring – Includes weekend coverage for major economic developments.
- Economic Research – Includes daily US market focus and reflections.

The dataset includes prior announcement figures, and any revisions made, market consensus expectations, and the actual data as officially reported. Event descriptions include detailed explanations to explain the significance of each economic indicator and its relationship with market movements.

The calendar options include daily, weekly, or monthly displays with user-adjustable time zones.

Premium Economic Data

For clients requiring deeper market insights, expert analysis, and interactive data visualizations, Premium Economic Data Services include:

U.S. Premium Economic Data

Includes all U.S. Basic Data plus:

- Event Highlights – Market-driven analysis from experienced economists.
- Consensus Outlook – Weekly summaries highlighting potential market impacts.
- Snapshot and Interactive Charts – Graphical representations of economic trends.
- News Alerts and Special Reports – Real-time updates on unplanned market-making events.

Global Premium Economic Data

Includes all Global Basic Data plus:

- Expert Event Highlights – Unbiased, jargon-free, and market-focused analysis of key economic developments.
- Historical Data Visualizations – Interactive charts displaying actual and consensus data.
- Special Reports and Market Alerts – Coverage of significant events, for example, Brexit, U.S. government shutdowns, and global financial crises.

Customized Data Feeds and Integration

- Access Over 300 Economic Indicators – Select the data that aligns with your business needs.
- Seamless Integration – Custom data feeds designed for platforms, and financial websites.
- Multi-Language Support – Translation services are available upon request.

Fixed Income Data

Fixed Income Derived Data (bond$^{\Sigma}$)

The Fixed Income Derived Data service combines worldwide fixed income and bond pricing data with algorithms from our partner, who specializes in cloud based financial applications.

The service currently covers 150,000 exchange-traded debt securities including government and corporate, fixed-rate, floating, and convertible insurance, providing clients with an insightful report on the global fixed income market.

Value and efficiently manage portfolios.

The files comprise of an initial set of 11 fixed income derived data fields along with 16 fields from the last trade file and are delivered the next day at 8 am GMT.

- Accrued Interest
- Ask
- Ask Size
- Bid
- Bid Size
- Closing Price
- Convexity
- Effective Duration
- Exchange Code
- High
- Key-Rate Duration
- Last Trade Date
- Low
- Macaulay Duration
- Market Close Date
- Mid
- Modified Duration
- Open
- Price Currency
- Settlement Date
- Traded Volume
- Volume Flag
- Yield
- Yield to Call
- Yield to Maturity
- Yield to Put
- Yield to Worst

Files can easily be customized and include another 25 identifiers and reference data fields, key for the calculations:

- Bond
- Bond type
- Call price
- Call/Put flag
- Call/Put type
- Callable from/to date
- Country of incorporation
- Currency
- FRN index benchmark
- Frequency
- Interest payment
- Interest rate
- Interest type
- ISIN
- Issue date
- Issue price
- Issuer name
- Local code
- Mark-up
- Maturity date
- Maturity price as per cent
- Nominal value
- Outstanding amount
- Security description
- Security ID
- US Code

Use bondΣ to get the necessary data required for efficiency control, the risk associated with fixed income portfolios, project security or portfolio returns, as well as complying with the regulatory requirements.

Document Retrieval Service

EDI provides access to an extensive library of fixed income securities offering documents through its web-based application, WFI Documenter. This tool seamlessly complements the Worldwide Fixed Income proprietary feed and browser products, enabling users to efficiently retrieve essential documentation.

Documents are available for download in their original format, including PDF, Microsoft Word, and Excel. The documents include:

- Offering circulars
- Prospectuses
- Terms sheets
- Pricing supplements

Choose from such fields, including ISIN, US code, SEDOL™* or Symbol, as well as via Issuer Name or use the portfolio checker feature to locate the required documents. If a document is unavailable, subscribers can place an order for it to be traced.

*Registered Trademark of London Stock Exchange

Municipal Bond Pricing (SQX)

The service provides a daily end of the pricing for either select bonds or the entire database of 1.25 million US Municipal Bonds. Along with the daily data, 8 years of historical data is also provided.

Data elements include:

- Bond type
- Callable/puttable flag
- coupon details
- First Coupon date
- Issue date
- Issuer code
- Maturity date
- Original amount
- Price

In addition to the closing prices, it offers analytics data for each of the 1.25 million Municipal Bonds. The analytics file can either be included with the pricing feed or delivered separately.

It includes data items such as:

- Convexity
- Effective convexity
- Effective duration
- Modified duration
- Option adjusted spread
- Yield to maturity
- Yield to Worst

The file is delivered via SFTP.

Sovereign Debt Coverage & Database (Econoday)

Comprehensive coverage of sovereign debt issuance is available, offering a unified platform for tracking government bond auctions, treasury bill sales, and supra-national debt offerings. Historical Data is available as of 2017 for most countries.

Comprehensive Sovereign Debt Monitoring

Sovereign debt entities include coverage of 29 national and three supra-national issuers:

Austria, Belgium, Canada, Cyprus, Czech Republic, Egypt, Finland, France, Germany, Ghana, Greece, Hungary, India, Ireland, Israel, Italy, Kazakhstan, Netherlands, Nigeria, Poland, Portugal, Romania, Slovenia, South Africa, Spain, Turkey, Ukraine, United Kingdom, United States, and the European Financial Stability Facility, the European Stability Mechanism, and the European Union.

End-of-Day Sovereign Debt Auction Coverage

The addition of sovereign debt auctions from these 29 countries and 3 supra-national issuers allows subscribers to access a unified platform for monitoring sovereign debt issuance. Users can prepare, analyze and compare data. The calendar coverage follows each debt offering through all auction stages, including:

- Auction results
- Formal announcement.
- Initial indicative calendar entry
- Post-auction bidding events
- Settlement

Historical Auction Database and Analytics

The searchable sovereign debt database enables users to track and analyze thousands of auctions over the past 5+ years, offering unparalleled insights into issuance trends, limits, and patterns.

- Flexible Search and Categorization: Users can filter data by ISIN, time, maturity range, country, or security type.
- Performance Calculations: Track outstanding issuance and calculate market impact across various debt instruments.
- Live Auction Integration: Any live auction data is automatically added to the database, allowing retrospective analysis of the entire auction event sequence.

Market Insights: Issuance Volume Trends

Sovereign debt issuance varies significantly across countries, reflecting economic conditions and policy decisions.

France (High Issuance) conducts approximately 120 T-bill auctions totaling EUR 360 billion and 94 bond auctions amounting to EUR 190 billion annually.

Greece (Low Issuance), due to prior defaults, primarily issues T-bills rather than bonds, with a smaller issuance volume of EUR 35 billion annually.

This disparity highlights the importance of a comprehensive, comparative approach to sovereign debt monitoring.

Worldwide Fixed Income Evaluated Pricing (SQX)

The Fixed Income Pricing Service provides clients with a daily source of independent prices for valuations, portfolio analytics, best execution reporting, and risk management calculations.

Data Description

The fixed income pricing Service provides prices on a wide range of fixed income securities, including:

- ABS
- Agency MBS
- CLO
- CMBS
- Corporate Bonds
- Municipal Bonds
- Non-Agency CMO
- Syndicated Bank Loans

Delivery Frequency

Valuations are calculated daily at the close of major markets. For more liquid bonds, intraday valuations may be available. Valuations can be delivered on a same-day or next-day basis.

Methodology

SQX acquires observable pricing data from trade reporting utilities and parse indicative prices for emails sent from the sell-side to the buy-side. Prices are organized based on the issuer or tranche as appropriate per security type. This data is used in industry-standard models to construct issuer- level yield curves or to imply discount margins. More detailed methodology documents are available upon request.

Worldwide Fixed Income (WFI)

Keep track of new bond issues or changes in Terms and Conditions for both corporate and government issuances.

Access static data outlining key Terms and Conditions for all securities. Data is sourced globally from stock exchanges, central banks, ministries of finance, lead managers, paying, calculation, and transfer agents.

Efficiently Manage Corporate Actions

Track corporate action events for all corporate, government and government agency bonds with our Worldwide Fixed Income service. The service provides historical data back from 2007.

To support global trading schedules, EDI offers seven daily data feeds for Fixed Income data at the times* below:

Feed	IST	GMT	ET
1	09:00	03:30	22:30*
2	12:30	07:00	02:00
3	14:30	09:00	04:00
4	16:30	11:00	06:00
5	18:30	13:00	08:00
6	20:30	15:00	10:00
7	22:45	17:15	12:15

Security Type	Volume	Security Type	Volume
Bankers' Acceptances	34	Loan Stock	390
Bonds	259,805	Medium-Term Notes	217,669
Capital Securities	754	Notes	163, 804
Cash Management Bills	393	Permanent Interest-Bearing Shares	19
Certificate of Deposit	105,146	Preferential Securities	5, 948
Certificates	10,595	Preferred Securities	979
Commercial Paper	34,640	Structured Products	88, 032
Covered Bonds	6,974	Strip Packages	459
Debentures	41,279	Treasury Bills	3, 645
Loan Notes	356		
Discount Notes	817		

Statistics as per April 2025

Note: The volume of securities is derived using the country of primary exchange.

In addition to providing details of interest payments for both fixed and floating rate issues, the service covers all major corporate action events which can be divided into 3 main categories.

Static Data Events		Distribution Events	Securities Exchange Events
Agency Change	New Issue	Bond Outstanding Value	Conversion
Agency Details Change	Redemption	Call	
Bond Static Change	Redemption Change	Currency Redenomination	
Conversion Terms Change	Registered Office Change	Interest	
Incorporation Change	Security Agency Change	Interest Payment	
Interest Rate Change	SEDOL change	Listing Status Change	
Interest Frequency Change	Selling Restrictions Change	Currency Redenomination	
International Code Change	New Issue	Redenomination	
Issuer Name Change	Redemption	Bond Outstanding Value	
Local Code Change	Redemption Change	Call	
Maturity Change	Registered Office Change	Currency Redenomination	

*Registered Trademark of London Stock Exchange

Users have the choice of receiving Corporate Actions data with or without the Terms and Conditions.

Investment Funds

FundsCAB (United Kingdom)

The UK FundsCAB Service covers over 13,700 share class funds from 200 fund management companies providing comprehensive distributions and corporate actions data.

EDI's data team collects, analyses, and publishes the data from unit trusts and open-ended investment companies (OEIC) or their representatives. EDI also mines various websites to ensure we capture comprehensive corporate actions for the UK funds market. Designed to support global trading cycles, the UK FundsCAB Service provides near-instant updates, transmitting data immediately after analyst submission.

Features of the UK FundsCAB Service

- Access corporate actions as soon as they are entered into the EDI's Corporate actions web-based system.
- Easily search and retrieve corporate actions based on the event, fund, or date ranges.
- Import portfolios and receive alerts when funds have an associated corporate action.
- See daily fund distributions as they are added to UK FundsCAB.
- Multiple sources mined to provide a more comprehensive Corporate Actions service.

Investment Funds NAVs

The Investment Funds Net Asset Value Service (NAVs) aims to deliver a bespoke database of NAVs to financial institutions. This covers investment fund providers worldwide. We aim to provide NAVs, whether daily/weekly/monthly/quarterly or as soon as they are released by the respective Fund Houses.

The Investment Fund industry is estimated to be worth around $100 trillion worldwide. The share of financial assets owned through the medium of investment funds has been growing steadily and continues to expand particularly in emerging markets. Based on individual client requirements, EDI can set up feeds of NAVs of the selected universe of funds daily. Additional fields can be added based on client requirements depending on the public availability of the information.

Features of the Investment Funds NAVs Service

- Clients can flexibly choose the Investment Fund share classes NAVs they would like to receive.
- Apart from NAVs, additional fields can be made available subject to the availability of public information.
- Flexible delivery – APIs, SFTP, Email, etc.
- EDI's operations team continuously monitors NAV releases 24/5 and updates clients at a mutually agreed time.
- Weekly Management Information System (MIS)
- Comprehensive global coverage

Worldwide Funds (Non-US Investment Funds)

The Investment Fund Industry is estimated to be worth around $114 trillion worldwide. The share of financial assets owned through investment funds has been steady and continues to expand particularly in the emerging markets. EDI covers NAVs, reference data, corporate actions and dividends for the following countries:

Australia	Luxembourg
Austria	Malaysia
Belgium	Mexico
Canada	Netherlands
Denmark	Norway
Finland	Pakistan

France	Singapore
Germany	South Africa
Hong Kong	Spain
India	Sweden
Ireland	Switzerland
Italy	Taiwan
Japan	Thailand
Liechtenstein	United Kingdom

EDI offers seven daily data feeds for Global Investment Funds at the times* listed below:

Feed	IST	GMT	ET
1	09:00	03:30	22:30*
2	12:30	07:00	02:00
3	14:30	09:00	04:00
4	16:30	11:00	06:00
5	18:30	13:00	08:00
6	20:30	15:00	10:00
7	22:45	17:15	12:15

Reference Data

With a dedicated team collecting and processing data from 139,000 funds daily, and direct links with over 400 fund managers, supplemented by third party data, you can be assured of timely delivery of funds data.

Corporate Actions

Combine EDI's Reference Data with the Corporate Actions service, to benefit from comprehensive coverage of all open-ended funds. The product offers corporate actions events and now splits out various income streams for funds, namely Dividend, Interest and Property, where applicable.

Utilize EDI's Comprehensive Corporate Actions

The risk to a financial firm of missing a corporate action can run into a loss of millions of pounds and can lead to reputational damage. Use EDI's corporate action service for funds and get coverage of the corporate action for the funds you hold.

Use EDI's Standardized Feeds to Develop an Enterprise Solution

Our funds data service will provide you with crucial dividend and corporate actions information. Corporate actions are often complex and deadline-driven and of importance to front, middle and back offices in a firm. Use our standardized feeds to ensure your firm is processing corporate actions and cascading them down the organization into downstream risk models and trading strategies.

The Funds Data Service helps Calculating Accurate Tax Liability.

Investors and representative firms can calculate the correct tax liability payable by investors based on the breakout of various income streams in the EDI corporate actions feed.

US Mutual Funds

EDI's U.S Mutual product offers the highest quality reference data, comprehensive, corporate actions and dividend data plus a daily pricing feed for U.S mutual funds. To support global trading schedules, EDI offers seven daily data feeds at the times* below:

Feed	IST	GMT	ET
1	09:00	03:30	22:30*
2	12:30	07:00	02:00
3	14:30	09:00	04:00
4	16:30	11:00	06:00
5	18:30	13:00	08:00
6	20:30	15:00	10:00
7	22:45	17:15	12:15

Reference Data

Access dynamic, updated, maintained and detailed information on over 28,000 Mutual Funds, 18,000 Unit Investment Trusts (UIT) and 130+ Interval funds.

Facilitate SFTP
Reference data is used across the front, middle and back offices. Utilize our reference data to ensure straight-through processing, from front to back office, to drive settlement and reconciliation systems.

Fund Comparisons
Compare funds with similar characteristics using security level reference data and drill down using the CFI code to further focus your search to the funds you are interested in.

Easily select securities reference data that matters to you

Use a powerful search tool to search and select data from over 20+ field, including:

- US Local Code
- ISIN
- CFI code
- Tickers
- Issuer name

Easily cross check data with other providers using Financial Instrument Global Identifiers
- Financial Instrument Global Identifier (FIGI)
- Financial Instrument Global Identifier Composite (FIGI composite)
- Financial Composite Ticker (Composite Level) (Tickers + Exchange Codes)
- Financial Exchange (Exchange Level) (Ticker + Exchange Code)

Field Coverage – Reference Data

Fields	Description
CFI	CFI Code is a 6-character code for classifying financial instruments to identify the type and characteristics of each financial instrument per international standards.
Country of Incorporation	ISO Country of Incorporation of the company
Country of Register	The country where the fund is registered
Currency	The currency of the fund
Exchange Code	The identifier for the exchange
FIGI Exchange Ticker	Composite Financial Instrument Global Identifier enables users to link multiple FIGIs at the trading venue level within the same country or market to obtain an aggregated view for an instrument within that country or market.
FIGI Global ID	Financial Instrument Global Identifier (FIGI) - An identifier that is assigned to instruments of all asset classes and is unique to an individual instrument. Once issued, the FIGI assigned to an instrument will not change.
Issuer ID	Unique ID for linking all funds for the issuer
Issuer Name	Name of the Issuer of the Fund
Listing Country	The country where the fund is listed
Listing Status	Indicates exchange listing status.
Local Code	The local security identification code provided by the exchange
MIC Code	ISO Market Identification Code
Primary Exchange	Y/N Field
Security Description	Summary description of the fund including share class, type of distribution, the currency of the fund and whether the fund is hedged
Security ID	Unique ID for the Fund linking all listed funds
Security Type	The Fund type e.g. Mutual Funds
US Code	US security identification code

Field Coverage – Corporate Actions

- Announcement
- Buy Back
- CIK change (the US only)
- Class Action
- Consolidation
- Dividend
- Financial Year End change
- Fund Transfer
- General Meeting
- International Code change
- Issuer Name change
- Location change
- Listing Status change
- Lot change
- NAICS change (the US only)
- Primary Exchange
- Par Value redenomination
- Return of Capital
- Registered Office change
- Security Description change
- Security Swap
- Sub-division
- Security Reclassification

Pricing Data

Get access to US Mutual Funds Asset Values (NAVs) data as soon as it becomes available.

Use EDI's end-of-day pricing data feeds to:

Access closing prices data for US Mutual Funds and Unit Investment Trusts (UITs)

Easily identify U.S funds through static data elements taken from the Security Reference File.

Price Feed Coverage

Field	Description
CD	Exchange Code
Close	Price Field for NAVs
Currency	Currency of Fund
ISIN	ISIN Identifier of Fund
Issuer Name	The Issues of the Fund
MKT Close Date	Market Close Date
MIC	Market Identifier Code
Open	Open NAV
Price Date	Date of NAV
Price File Symbol	Ticker
Primary CD	Primary Exchange Code
Sec ID	Security ID
Sec Ty CD	Security Type Code (MF, UNT, etc)
Security Desc	Fund Name
US Code	US Code
Volume Flag	Volume Flag

Unit Investment Trusts

A unit investment trust (UIT) is an investment company that offers a fixed portfolio, generally of stocks and bonds, as redeemable units to investors for a specific period of time. It is designed to provide capital appreciation and/or dividend income. We cover all unit investment trust issued in the United States.

Fields Available for UIT Reference

- Action Flag
- Action Time
- Deposit Data
- Distribution Date
- Distribution Frequency
- Exchange Code
- ISIN
- Issuer Name
- Local Code
- Maturity Date
- SEDOL
- Security Description
- Security Name
- Tax Class
- Trust Name
- UIT ID
- US code

Fields Available for UIT Corporate Actions

- Action Flag
- Action Time
- Announced Date
- Approximate Dividend Flag
- Currency Code
- Deposit Data
- Distribution Data
- Distribution Frequency
- Ex-Dividend Date
- Exchange Code
- Gross Dividend
- ISIN
- Issuer Name
- Local Code
- Maturity Date
- Net Dividend
- Nil Dividend
- Payment ID
- Pay Date
- Record Date
- SEDOL
- Security Description
- Security Name
- Tax Class
- To Be Announced Flag
- Trust Name
- UIT ID
- US Code

US Dividend Reclassification

The U.S Dividend Reclassification service can be utilized to create 1099s for your clients, as a secondary source to validate your primary provider or as a tool for your client support group to research customer inquiries.

The files contain a number of security reference data fields, facilitating EDI's content into your security master including, Issuer name, Country of register, Multiple security identifiers, CFI and CIK codes, Industry classifications (SIC, NAICS), Security type, Security Description, and Ticker symbol.

The files also contain the specific income classifications needed for accurate and timely income tax reporting for each dividend payable on the security.

NRA Exempt Income Dividend – Amount per share, exempted from additional withholding taxes on dividend/interest income, applicable to foreign entities (individuals, partnerships, corporations, estates, and trusts) from sources within the U.S, such as mutual funds.

Web Portal – Our web product offering contains the same content set with multiple searching and downloading tools.

This includes, Basic Search with multiple identifiers that allows users to search using multiple identifiers or partial names, as well as a Custom Search that provides options for date ranges and specific dates (such as announcement date, ex-date, and record date).

Users can view and download results, customize their data fields, and set up on-demand downloads to run intra-day or at the end of day based one either the entire full universe of data or their selected portfolio.

Municipal Bonds

Municipal Bond Corporate Actions (FII)

The following types of data are covered within the Financial and Historical Actions service highlighting a wide range of Corporate Action events related to actively traded, Municipal Securities in North America:

- Redemption (Full, Partial, Sinking)
- Defeasances (Full, Partial)
- Put options (Mandatory Repurchase, Partial Mandatory Repurchase, Mandatory Retained)
- Offers (Exchange, Purchase)
- Bankruptcies (Petition Filed, Ballot Solicitation, Reorganization Confirmed, Reorganization.

Delivery options - Online Platform **Delivery format - CSV, XLS, PDF, URL, DOCX**

Municipal Bonds End of Day Pricing (SQX)

The service provides daily end-of-day pricing for either select bonds or the entire database of 1.25 million US municipal bonds. Along with the daily data, SQX supplies 8 years of historical data.

This method reduces risk by providing more market driven evaluations than traditional methods (such as bootstrapping, interpolation and matrix pricing)

Developed for the middle-market, regional dealer community and clients are provided with:

- Transparency into the methods and data sourced to produce the valuations
- Collaboration opportunities allowing clients and partners to provide valuable feedback during development phases.
- Market-specific expertise, with the product built by professionals who understand the niche it serves.
- Budget-conscious pricing, designed to fit the financial framework of the firms it supports.

Delivery Options - SFTP **Delivery Format - XML**

Municipal Bonds Information Service Data Feed Services (MBIS)

- Bids wanted with the full bid stack for all bids wanted, regardless of participation.
- Offerings, most of which are executable on MBIS partner trading platforms.
- Intraday updates, every 15 minutes, to ensure the data is available when it is needed.
- A comparable securities product that identifies peer bonds with recent market data for the majority of municipal bonds, including liquid securities.
- A Municipal benchmark curve powered by executable market data updated hourly.
- Expertise in leveraging the data to support the front, middle, and back office.

Municipal Market Benchmark Service (MBIS)

- Available intra-day on an hourly basis in (providing an early indication into other benchmark's direction for the day)
- Based upon a set of constituent bonds determined monthly, fully disclosed, and priced directly from the available market data.
- Results produced through an objective, fully automated, and transparent methodology, and monitored by a rigorous quality assurance process.
- Data fields include yield curves, Constituent bond pricing, and underlying market data. The basic service includes the Muni Benchmark Curve, Investment Grade Credit Curves, and Insured Spread Curves.
- Custom yield curves (State, Sector, etc.) can be generated and provided upon request.

OTC Data

Credit Default Swap Data (CDS)

The CDS Data Service provides clients with a daily source of independent CDS spread curves for valuations, portfolio analytics and risk management calculations.

Data Description

The CDS data service supplies five and 10-year spreads for over 2000 reference entitles, together with a wide range of currency, restructuring clauses, and tier of depth combinations. Spreads expressed as the basis point cost of buying protection on the corresponding CDS. Full-time structure curves (with the spread covering 6 months through 30 years) are available at premium service level.

Delivery Frequency

CDS data is available daily, with delivery at approximately 4 pm. ET. and 10 years of history is available.

Methodology

EDI parse's CDS quotes from market communication, typically in the form of indicative quotes emailed from the sell - side to the buy-side. This data is cleaned for spurious points, such as outliers, or stale spreads. Curves displaying inversion are investigated manually to ensure accuracy. Cleaned data is then averaged into a composite.

Option Volatility Data

The FX Option, Volatility Data Service provides clients with the daily source of independent FX volatility data for valuations, portfolio analytics, and risk management calculations.

Data Description

The FX Option Volatility Data Service supplies daily volatility services for FX options, including skew, across 30 global currencies and precious metals. Results are expressed as follows:

- For at-the-money (ATM) strikes: as percentage implied volatility
- For 10 and 25 Delta Risk Reversals & Butterflies: as offsets to the corresponding ATM volatility

Delivery Frequency

FX option volatility data is available on an intraday or end-of-day basis. End-of-day data is delivered at the close of the major global market or as a consolidated file at 4 pm ET. Up to 5 years of history is available.

Methodology

EDI receives market-observable codes for precious metals and FX options directly from the dealer desk. This data is then cleaned for spurious points, such as outliers or stale contributions.

Swap Curve Data

The Swap Curve Data Service provides clients with the daily source of independent zero-coupon, swap implied yield curves for valuations, portfolio, analytics, and risk management calculations.

Data Description

The Swap Curve Data Service supplies daily yield curves for a view of a wide range of global currencies. Results are expressed as both as zero-coupon yield and associated discount factor.

Delivery Frequency

Yield curve data is available on an intraday or end-of-day basis. End-of-day data is delivered at the close of the major global markets or as consolidated file at 4 pm EST. Up to 5 years of history is available.

Methodology

EDI implies yield curves from readily observable market prices. We select the most liquid instrument available in the market for each maturity regime. OIS is the assumed approach if a liquid market exists for the referenced currency. The zero-coupon yields and discount factors are implied using an industry standard bootstrapping model.

Swaption Volatility Data

The Swaption Volatility Data Service provides clients with the daily source of independent interest rate, volatility data of valuations, portfolio analytics, and risk management calculations.

Data Description

The swaption Volatility Data Service supplies daily normalized volatility cubes for interest rates swaptions including skew, across many popular global currencies. Volatilities are expressed in basis points and corresponded to standardized cube nodes, including:

- At-the-Money (ATM) strikes, and out-of-the-money strikes specified as positive and negative offsets of the ATM forward rate in 25, 50, 100, 150 and 200 basis point increments.
- Standard option tenors, typically from 1 month to 30 years

Delivery Frequency

Swaption volatility data is available on an intraday or end of day basis. End-of-day data is delivered at the close of major global markets or as consolidated file at 4 pm EST. Up to 5 years of history available. Data is delivered in a flat file via SFTP.

Methodology

EDI receives market-observable quotes for swaptions directly from dealer desks. These volatilities are quoted using OIS discounting, where applicable, or as forward premiums. We use these quotes to calibrate the SABR model, the output of which is a normalized volatility cube.

The service provides normalized volatilities to ensure consistent coverage, even in negative interest rate environments.

While normalized volatilities will calibrate for negative ATM rates, some negative offset strikes, particularly for short tenors, that produce negative forward rates, will not calibrate given limitations of the SABR model.

Pricing Data

EDI has partnered with several key financial companies and has been providing daily closing pricing data to meet the industry's needs since 2007.

Adjustment Factors

Adjust your pricing history to take account of corporate actions and dividends

Adjustment Factors Data Feed

One of the principles uses of adjustment factors is to back up EOD (end of day) per-share price data so that the price can be grafted with the effect of any events (Bonus, rights, consolidation, etc) "factored" into the earlier prices. once adjusted, meaning comparison can be made between a recent price and an earlier price, e.g. comparing a recent price of 15 against an earlier price of 20, it would appear that the security has lost 25% of its value, however, after adjusting the earlier prize to 241 split (factor= 0.5), that happened between the two prizes you can see the security has increased in value by 50%.

All per-share series, including prices, earnings per share, dividends per share, assets per share, cash flow per share, etc. need to be adjusted before meaningful conclusions can be drawn about growth rates, trends, etc.

The feed has all necessary fields so that you can identify the country, security, event and factor. The main benefit of this feed over competitor feeds is that it can be fully automated allowing the handling of messy cancellations and corporate action changes to happen seamlessly in the background.

Version Differences

A new two-adjustment factor feed is now available and includes three major enhancements.

- Inclusion of Bloomberg codes. FIGI codes have been added which allow clients to crosscheck datasets.
- The field that were sub-fields in the detail field of the previous version now have their fields. For example, DivType was in the Detail field (event description) as DIVPERIOD= This will allow for easier integration of the data.
- The reason codes are different, expanded to 3 characters enabling high-level groupings of reasons. For example, all dividend reasons begin with "01", with the 3rd character depending on whether it is cash, script of both. This allows greater granularity when deciding to apply or not.

Catastrophe Bond Pricing (SQX)

SQX provides detailed pricing data and dynamic reference data covering the entire universe of catastrophe bonds.

The catastrophe bond file is updated daily, ensuring timely access to price changes and field updates as needed.

Recognizing the importance of up-to-date information, the responsive support team ensures all inquiries are addressed within a single business day, with most issues resolved within 24 hours.

The dynamic reference data includes a comprehensive range of fields, such as the following examples:

- Ask Price
- Ask Spread
- Bid Price
- Bid Spread
- Bond
- Current Principal Factor
- Date of Indication
- Stated Coupon
- U.S. Code
- Issue Size
- Mid Spread
- Mid-Price
- Notional Outstanding
- Risk
- Sponsor
- Stated Coupon
- Trigger Type

Worldwide End of Day Pricing Data

Mark-to-market your positions and settle transactions on a timely basis

The end of the pricing service covers equities, bonds and indices listed on 170 markets worldwide. Obtain fast access to accurate closing pricing data

Data elements include:

- ISIN
- Issuer Name
- Ask
- Ask Size
- Bid
- Bid Size
- Close
- Comment
- Currency
- Last
- High
- Low
- Market Close Date
- MIC
- Mid
- Open
- Price Date
- Exchange
- Security Description
- Security ID
- Security Type
- Total Trades
- Traded Value
- Traded Volume
- US Code
- Primary Exchange

Commodity Prices

Apart from Annual Commodity prices, EDI also provides pricing data for most of the key global commodities. Historical data is available from 1959, depending on the source of the commodity. Most of the commodities contain daily values.

Category	Subcategory	Commodity Name	Frequency
Metals	Alkali Metals	Lithium	D
Metals	Alkaline Earth Metals	Magnesium	D
Metals	Transition Metals	Titanium	D
Metals	Transition Metals	Molybdenum	D
Metals	Transition Metals	Manganese	D
Metals	Transition Metals	Iron Ore	D
Metals	Transition Metals	Cobalt	D
Metals	Transition Metals	Rhodium	D
Metals	Transition Metals	Palladium	D
Metals	Transition Metals	Platinum	D
Metals	Transition Metals	Copper	D
Metals	Transition Metals	Silver	D
Metals	Transition Metals	Gold	D
Metals	Transition Metals	Zinc	D
Metals	Transition Metals	Gallium	D
Metals	Transition Metals	Indium	D
Metalloids	Post Transition Metals	Germanium	D
Metals	Transition Metals	Tin	D
Metals	Transition Metals	Lead	D
Metals	Transition Metals	Bismuth	D
Metalloids	Post Transition Metals	Tellurium	D
Food	Dairy	Milk	D
Food	Dairy	Cash-Settled Butter	D
Food	Dairy	Non-Fat Dry Milk	D
Food	Dairy	Whole Milk Powder	F
Food	Dairy	Skim Milk Powder	F
Energy	Crude Oil	Heating Oil	W
Energy	Refined Products	Gulf Coast Gasoline	W
Energy	Refined Products	RBOB Gasoline	W
Energy	Crude Oil	Propane	W
Chemical	Organic Chemicals	Purified Terephthalic Acid	D
Agriculture	Livestock	Lean Hogs	D
Agriculture	Livestock	Live Cattle	D
Agriculture	Livestock	Feeder Cattle	D

Agriculture	Grain	Corn	D
Agriculture	Grain	Oats	D
Agriculture	Grain	Rough Rice	D
Agriculture	Oilseeds	Soybeans	D
Agriculture	Oilseeds	Rapeseed	D
Agriculture	Oilseeds	Soybean Meal	D
Agriculture	Oilseeds	No 2. Soybean	D
Agriculture	Oilseeds	Soybean Oil	D
Agriculture	Grain	Wheat	D
Agriculture	Frozen Orange Juice	Frozen Concentrated Orange Juice	D
Agriculture	Food	Azuki Bean	D
Food	Confectionery	Cocoa	D
Food	Confectionery	Cocoa	D
Agriculture	Plantation Crops	Robusta Coffee	D
Agriculture	Plantation Crops	Coffee	D
Agriculture	Lumber and Softs	Cotton	D
Agriculture	Confectionery	Sugar	D
Metals	Transition Metals	Aluminium	D
Metals	Transition Metals	Nickel	D
Energy	Crude Oil	WTI Crude Oil	D
Energy	Crude Oil	Brent Crude	D
Agriculture	Lumber	Random Length Lumber	D
Agriculture	Lumber	Softwood Pulp	D
Agriculture	Edible Vegetable Oil	Palm Oil	D
Animal Fiber	Textile Fiber	Wool	W
Alcohol	Flammable Liquid	Ethanol	D
Metals	Transition Metals	Copper	D
Metals	Transition Metals	Aluminium Alloy	D
Agriculture	Elastic Material	Rubber	D
Agriculture	Oilseeds	Soybean Meal	D

Interest Rates

To complement our economic datasets, EDI recently added the Interest Rate (iRate) dataset which is a must have for the financial sector. Interest rates influence borrowing costs and spending decisions of households and businesses. Rising or declining interest rates can adjust a company's strategy and outlook by changing the types of loans and amounts of money a company may potentially borrow, while also affecting things such as the valuation of securities currently held by the company, any future investment ventures and future cash flow forecasts.

Files available upon request.

Worldwide Equity Analytics

Worldwide (equity) analytics is a newsfeed of the derived equity data, which provides clients with high-quality information to efficiently manage and value their portfolio.

The file comprises a customizable set of more than 60 equity derived data fields along with fields from our security reference file and closing prices. Data elements include:

Currency	1,5- & 10-years Benchmark return	12- & 60-months Alpha, Beta, R -squared, Sharpe
Exchange	Average Monthly Volume over 6 Months	RSI
ISIN	Low Case	1 &5 years Dividend Growth
Issuer Name	USD Rate	1,5 &10 years Comparative Return
Last Traded Date	Benchmark Securities	90 Day Volatility
Local Code	High	1,5 &10 years Stock Return
MIC	Average Daily Traded Volume for 9 Months	Lowest Low over Last Year, Quarter, Month & Week
Security Description	Issuer Market Capitalization	Highest High Over Last Year, Quarter, Month & Week
Security Type	Shares in Issue	21,63,100 & 200 days Simple Moving Avarage
US code	Sector	Average Daily Volume over past Week, Month & Year
Value at risk over 1 year (99% & 95% Confidence)		

Foreign Exchange Rates

Save time by integrating Foreign Exchange Rates into your in-house system.

The Foreign Exchange Rates provide you with accurate, up-to-date foreign Exchange rates data. The service covers 168 currencies including Euro legacy ones.

You can customize the file to only include your selected currencies, your preferred based rate USD, GBP, EUR or add extra fields like the reverse rate.

Automated delivery

Choose to either take an end-of-day file, two files a day at 6am and 6pm UTC or multiple files a day. Then get it delivered via API, FTP or email.

Worldwide Yield Curve Data (SQX)

Securities Quote Xchange (SQX) Yield Curves Service delivers precise, audit-ready inputs required for valuation, risk management, and trading decisions.

The service includes global, corporate, and municipal yield curves, all of which can be tailored to meet individual client requirements.

The Yield Curves Service provides comprehensive data such as quoted bids and asks on global interest rate and basis swaps, implied zero-coupon yields and discount factors, cap/floor volatilities, and swaption volatilities.

Why choose the yield curve service?

Extensive global coverage

- Sovereign zero-coupon curves for more than 70 countries
- Corporate curves across seven credit buckets (AAA → CCC)
- Hourly-updated municipal curves

Full transparency

Constituent lists, bid/ask quotes, and detailed calculation notes accompany every curve.

Delivery flexibility

Daily end-of-day files plus optional hourly snapshots keep models synchronised with live markets.
Access zero-coupon curves from over 70 countries, covering maturities from one month to long-dated bonds.
Coverage often includes key short-term maturities (1-, 3-, 6-month).

- Updated daily with intraday refreshes available
- Supports multiple discounting methodologies (IBOR, OIS, RFR)
- Includes bid/ask quotes, zero-coupon yields, and discount factors

Data Highlights

Curve Type	Maturities	Update Frequency	Key Extras
Sovereign	1-month to 50-year zero-coupon yields & discount factors	Daily (intraday optional)	Bid/ask quotes
Corporate	AAA, AA, A, BBB, BB, B, CCC curves	Daily	Constituents & weights
Municipal	Observable trade-driven curves	Hourly	Transparent methodology

Corporate Yield Curves

Make informed decisions with daily corporate yield curves across multiple credit ratings, from AAA, AA, A, BBB, BB, B, and CCC.

SQX's corporate yield curves are transparent, and include a clear breakdown of their constituents, allowing users to understand how they were created, and which companies were included.

Municipal Yield Curves

SQX's municipal yield curves offer comprehensive data and timely updates, providing a clear alternative to opaque pricing models.

While most municipal curves rely on a black-box pricing algorithm, our municipal yield curves are delivered through data-driven methodologies and are updated on an hourly intraday basis, ensuring users receive the most up-to-date and reliable information available.

Global Yield Curves

SQX's global curves offer up-to-date information from around the world. This zero-coupon curve coverage includes the full yield curve, from one month to long bond yields. We provide information from 70 countries, frequently including 1-, 3- and 6-month money market maturities. By letting us gather information from 70 country-specific sources, you save hours of work.

Countries Included:

Country	ISO Code	Money Market Maturities (Months)	Bond Maturities
Australia	AUS	1, 3, 6	All Years 1-30
Austria	AUT		All Years 1-30
Belgium	BEL		All Years 1-30
Brazil	BRA		All Years 1-30
Bulgaria	BGR		All Years 1-30
Canada	CAN	1, 3, 6	All Years 1-30
Chile	CHL		All Years 1-30
China	CHN	3, 6	All Years 1-30
Colombia	COL		All Years 1-30
Costa Rica	CRI		All Years 1-30
Croatia	HRV		All Years 1-30
Czech R.	CZE		All Years 1-30
Denmark	DNK		All Years 1-30
Dominican R.	DOM		All Years 1-30
Egypt	EGY		All Years 1-30
Finland	FIN		All Years 1-30
France	FRA		All Years 1-30
Germany	DEU	1, 3, 6	All Years 1-30
Ghana	GHA		All Years 1-30
Great Britain	GBR	1, 3, 6	All Years 1-30
Greece	GRC		All Years 1-30
Hong Kong	HKG	1, 3, 6	All Years 1-30
Hungary	HUN		All Years 1-30
Iceland	ISL		All Years 1-30
India	IND	1, 3, 6	All Years 1-30
Indonesia	IDN		All Years 1-30
Ireland	IRL		All Years 1-30
Israel	ISR		All Years 1-30
Italy	ITA		All Years 1-30
Japan	JPN	1, 3, 6	All Years 1-30

Kazakhstan	KAZ		All Years 1-30
Kenya	KEN		All Years 1-30
Latvia	LVA		All Years 1-30
Lithuania	LTU		All Years 1-30
Luxembourg	LUX		All Years 1-30
Malaysia	MYS	1, 3, 6	All Years 1-30
Malta	MLT		All Years 1-30
Mexico	MEX		All Years 1-30
Morocco	MAR		All Years 1-30
Netherlands	NLD		All Years 1-30
New Zealand	NZL	1, 3, 6	All Years 1-30
Nigeria	NGA		All Years 1-30
Norway	NOR	1, 3, 6	All Years 1-30
Pakistan	PAK		All Years 1-30
Peru	PER		All Years 1-30
Philippines	PHL		All Years 1-30
Poland	POL		All Years 1-30
Portugal	PRT		All Years 1-30
Qatar	QAT		All Years 1-30
Romania	ROU		All Years 1-30
Russia	RUS		All Years 1-30
Saudi Arabia	SAU		All Years 1-30
Serbia	SRB		All Years 1-30
Singapore	SGP	1, 3, 6	All Years 1-30
Slovakia	SVK		All Years 1-30
Slovenia	SVN		All Years 1-30
South Africa	ZAF	1, 3, 6	All Years 1-30
South Korea	KOR		All Years 1-30
Spain	ESP		All Years 1-30
Sri Lanka	LKA		All Years 1-30
Sweden	SWE	1, 3, 6	All Years 1-30
Switzerland	CHE	1, 3, 6	All Years 1-30
Taiwan	TWN		All Years 1-30
Thailand	THA	1, 3, 6	All Years 1-30
Turkey	TUR		All Years 1-30
Uganda	UGA		All Years 1-30
Ukraine	UKR		All Years 1-30
U.S.A.	USA	1, 3, 6	All Years 1-30
Uruguay	URY		All Years 1-30
Vietnam	VNM		All Years 1-30

Historical Foreign Exchange Rates

EDI provides exchange rate data for 168 currencies, including Euro Legacy ones.

Updated hourly, data is available via SFTP, API, snowflake, AWS or email. Clients can choose to either take an end-of-day file or two files a day at 6 am and 6 pm UTC.

The file can be customized to only include the currencies of interest and additional fields like the reverse rate. We offer three base rates options: USD, GBP, EUR.

Official Foreign Exchange Rates

The Official Foreign Exchange Rates service (OFER) provides daily updates on the central bank and other official bodies published FX rates, ensuring timely and accurate information. It measures the value of the domestic currency against another currency, highlighting their relative values.

OFER are crucial for businesses and individuals involved in international transactions and for working out tax obligations.

EDI takes pride in providing the OFER rate service, offering efficient and tailored solutions to meet individual customer needs. This service features over 3200 OFER rates, including Close, BID, ASK, and MID prices according to the source, alongside comprehensive historical data.

Why is OFER data important?

OFER are essential for global commerce. They ensure consistency and fairness in international trade by providing a standard for currency conversion. This consistency helps businesses accurately price goods and services, manage costs, and forecast financial performance.

OFER data is crucial for several reasons:

Economic Stability: It helps maintain economic stability by providing a benchmark for currency values, which is essential for international trade and investment.

Business Planning: Companies use this data to plan their international operations, manage currency risk, and set prices for goods and services in different markets.

Government Policy: Governments and central banks use exchange rate data to formulate monetary policies, manage inflation, and stabilize their economies.

Taxation and Compliance: Essential for calculating taxes, duties, and tariffs accurately.

Investment Decisions: Investors rely on accurate exchange rate data to make informed decisions about foreign investments, currency trading, and portfolio management.

Travel and Remittances: Individuals use exchange rate information for travel expenses, sending money abroad, and converting currencies for personal use.

Overall, accurate and timely exchange rate data is essential for the smooth functioning of the global economy.

Coverage: 90 countries, 15 fields, 3200 Official Foreign Exchange Rates.

Country Coverage

Country	Currency	Country	Currency	Country	Currency
Afghanistan	AFN	Guyana	GYD	Romania	RON
African States	XAF	Haiti	HTG	Russia	RUB
Albania	ALL	Hungary	HUF	Rwanda	RWF
Algeria	DZD	Iceland	ISK	Samoa	WST
Angola	AOA	India	INR	Sao Tome and Principe	STN
Australia	AUD	Indonesia	IDR	Saudi Arabia	SAR
Azerbaijan	AZN	Iran	IRR	Serbia	RSD
Bahamas	BSD	Israel	ILS	Seychelles	SCR
Bahrain	BHD	Jamaica	JMD	Singapore	SGD
Bangladesh	BDT	Japan	JPY	Solomon Islands	SBD
Belarus	BYN	Kazakhstan	KZT	South Africa	ZAR
Belize	BZD	Kenya	KES	Sri Lanka	LKR
Bosnia & Herzegovina	BAM	Libya	LYD	Suriname	SRD
Botswana	BWP	Kuwait	KWD	Switzerland	CHF
Bulgaria	BGN	Macedonia	MKD	Tajikistan	TJS
Cabo Verde	CVE	Malawi	MWK	Tanzania	TZS
Cambodia	KHR	Malaysia	MYR	Thailand	THB
Canada	CAD	Maldives	MVR	Tonga	TOP
Chile	CLP	Mexico	MXN	Trinidad and Tobago	TTD
Czech Republic	CZK	Moldova	MDL	Tunisia	TND
Democratic Republic of the Congo	CDF	Mongolia	MNT	Uganda	UGX
Denmark	DKK	Nepal	NPR	Ukraine	UAH
Egypt	EGP	Morocco	MAD	United Arab Emirates	AED
Eswatini	SZL	New Zealand	NZD	United Kingdom	GBP
Ethiopia	ETB	Nigeria	NGN	United States	USD
European Union	EUR	Norway	NOK	Uzbekistan	UZS
Fiji	FJD	Oman	OMR		
Gambia	GMD	Philippines	PHP		
Georgia	GEL	Poland	PLN		
Ghana	GHS	Qatar	QAR		

Field Coverage for Official Foreign Exchange Rates

Field Name	Fields Description
acttime	Last modified date and time of OFER record
actflag	Record status of OFER record I(nsert), U(pdate) or D(elete)
ref_id	Reference ID for each description
rate_id	Rate ID for each description
country_code	ISO 3166 Alpha-2 Code
country	Country Name where central bank Institution located
administrator_name	The name of the central bank who publish the value of the respective indicator.
currency	ISO 4217 Currency Alpha 3 Code
Code	A unique EDI internal code for maintaining reference rate to easy identification.
description	Currency pair of the Exchange Rate
effective_date	The date of the rate value presented in the source
Rate	Rate value of the respective indicator (currency pair) on the effective date.
rate_value_type	Price Value type (Close, MID, BID and ASK) of the rates.
data_published	The Data Published field represents the rate delivered by EDI either on the same day (T+0) of the effective date or delivered with T+1 or T+2.
comments	Free text used for notes purposes.

Alternative Investments Pricing (SQX)

SQX's pricing service for alternative investments eliminates the need for laborious manual quote collection and data entry, reducing operational risk and saving valuable client resources.

SQX delivers prices received directly from issuers and sponsors, providing clients with timely information, often up to three months earlier than its appearance on the SEC. The daily updated file consolidates all alternative investment prices into a single, uniform file, ensuring clients access the most recent price updates for each security every day.

The service covers a comprehensive range of alternative investments, including both public and privately issued securities. SQX also relays issuer-quoted information relevant to FINRA Rule 2231(c), where applicable, and provides explanatory notes while maintaining a meticulous audit trail for complete transparency.

Coverage includes:

- DPPs
- DSTs
- Form D
- Funds
- LLCs
- LPs
- Liquidating Trusts
- Non-listed REITs
- Other Alternative Investments
- Preferred Stocks
- Private Debt
- Private Equity
- Private Placements
- Swaps
- Trusts
- Unregistered Securities

Reference Rates and Yield Curves

Timely and accurate information about benchmark rates and other key rates on a daily basis.

The Reference Rates Service provides 762 Interbank and benchmark Reference Rates data for 53 currencies, including Euro Legacy, with historical data coverage going back to 2010. The service can be utilised to determine other interest rates and yield curves in a financial instrument.

The most common reference rates include the Fed Funds Rate, Interbank Offered Rates, the Prime Rate, and the rates on benchmark U.S. Treasury Securities, which are utilized in various types of transactions.

Gathered from a multitude of sources including banks, Stock Exchanges, and financial regulators, the Yield Curve Service provides a term structure of interest rates under various scenarios, including IBOR discounting, OIS discounting, and use of Risk-Free Rates ("RFR"). The service provides data including quoted bids and asks on global interest rate swaps and basis swaps, implied zero-coupon yields and discount factors, cap/floor volatilities, and swaption volatilities.

Structured-Note Broker-Quotes (SQX)

SQX provides end-of-day price quotes for structured note broker quotes and contains a wide range of security prices due to an ongoing relationship with 200+ domestic and foreign dealers.

Features of Structured-Note Broker Quote Pricing.

- Structured note, prices are consolidated into a single formatted feed
- Daily pricing 45,000+ broker-quoted structured notes
- Daily dealer updates
- Clients can redistribute to their proprietary clients, subject to contract
- Choice of securities to be covered, all securities have standard identifiers
- Customizable feed to include any deals, reported by trace with the date and price

The service is accessible through an API or intraday via SFTP, allowing parsing and formatting tailored to the client's specifications.

Reference Data

Foreign Ownership Limitations

The Foreign Ownership Limitations (FOL) service informs investors whether a foreign firm or individual has exceeded the foreign stock ownership ceiling limits. The service covers 63 Exchanges in 53 countries and provides access to 42 data fields. The data can be fed into existing systems, enabling accurate calculations of whether transactions breach foreign stock ownership limitations. The service can be used by index providers to determine the "free float", and can be customized to meet individual client needs, including:

- Flexible data delivery options to complement existing client infrastructure.
- Customizable data feeds at the geographic or portfolio holding level.
- Tailored data fields selected from a wide range of available options.

Free Float Service

The Free Float Service measures the percentage of a public company's shares that are freely available to the investing public. It serves as an indicator of the liquidity of a company's shares.

Since most indices are adjusted based on free float, companies are typically weighted by the value of shares available to portfolio investors rather than their total market capitalization.

EDI's Free Float Service allows clients to purchase each dataset separately. Where historical data is available, it can be acquired on an annual basis.

Methodology

When a stock exchange does not provide its free float methodology or only offers free float information for a limited number of securities, EDI applies its own methodology. This approach involves deducting the number of shares held by significant, controlling, or substantial shareholders (terminology may vary depending on the market) from the total number of shares outstanding.

To complement its Shares Outstanding Service, EDI now offers Free Float Data covering 69 exchanges worldwide. Additionally, EDI monitors another 72 markets where data is currently unavailable and will regularly review service coverage to expand its reach.

For each market, EDI provides a specific definition of free-floating shares to ensure clarity and consistency. The data includes detailed information, such as ISIN and issuer name, to enable precise identification of each security.

Global Entity Financial Sanctions

The Global Entity Financial Sanctions data supports investors to make confident compliance decision-making and portfolio and risk management in pre- and post-investment into the market.

The risks associated with financial instruments have significantly increased due to recent expansions of international sanctions, which now cover a larger number of entities and individuals than before.

The Global Financial Sanctions Data includes over 200 entities listed across all countries. A dedicated team continuously monitors more than 20 major sanction authorities' websites daily, promptly processing the information.

The Sanctions Data is sourced from the official sanction-issuing authority websites, including United States, United Kingdom, United Nations, European Union, Canada, Switzerland, Japan, Australia, and other countries.

Holiday Data Service

Copp Clark's Holiday Data Service provides essential market holiday reference data for all major financial centers, exchanges, and currencies worldwide. Holidays and trading hours can change frequently, sometimes daily, so having accurate and timely information is critical.

Copp Clark's market holiday data is objective, authoritative, and meticulously compiled from primary sources, never from third-party providers. Their team continuously monitors, researches, and verifies information with trusted sources to ensure that any changes affecting financial transactions are captured promptly and reliably.

Subscribers to the Holiday Data Service receive a customized dataset in their preferred format, with coverage extending up to 99 years into the future. When changes to market holidays or trading hours are confirmed, clients receive timely email alerts along with updated files.

Copp Clark provides:

- Timely email alerts for changes to holiday observances
- Automatic delivery of updated holiday data files
- Data updates throughout the year, as required or upon request
- Customization to meet specific formatting and security requirements (additional fees may apply)
- Friendly, knowledgeable, and responsive support from industry experts
- 24/7 access to the quick-reference website, MarketHolidays.com

The Holiday Data Service® subscription includes:

- Currency holidays that affect FX and money market settlements
- Bank holidays for major financial centers that affect retail and commercial banking
- Exchange trading holidays for global markets
- Exchange settlement holidays for global markets
- Two complimentary licenses to Copp Clark's reference site, MarketHolidays.com

Premium supplemental services include:

- Trading Hours Report® and the Stocks Trading Calendar
- Tplus Exchange Settlement Calendar
- FX Spot Calendar
- Historical data

Supplemental Data Services

Copp Clark's Supplemental Data Services provide premium, enhanced market data designed to support core trading systems.

Subscribers receive monthly updates on global trading hours and early closings. Copp Clark's FX Spot and Tplus Exchange Settlement Calendars are updated whenever holiday data changes are confirmed, anywhere in the world.

Trading Hours Report

The Trading Hours Report® ensures that clients' core trading systems are populated with accurate trading hours data for major global markets.

Clients receive monthly updates covering both cash and derivatives markets. If significant changes occur mid-month, Copp Clark issues an email alert and updates the files as soon as the changes are confirmed. The report is delivered in CSV or XLS format and includes detailed guidelines and product mapping.

Stocks Trading Calendar

Included with the Trading Hours Report®, the Stocks Trading Calendar consolidates global stock market closure data, both hourly and daily, across the world's major markets.

Covering two years forward, the calendar provides a detailed, day-by-day view of each market's trading status, including weekends, holidays, half-days, and business days.

Trading hours are reported from opening call to closing call in local time. Updates to trading hours are delivered alongside holiday updates. The calendar is available in CSV or XLS format.

Tplus Exchange Settlement Calendar

The Tplus Exchange Settlement Calendar lists valid trade dates and settlement dates for stock exchanges worldwide. The data is sourced using the latest T+ settlement rules for regular equity trades, provided directly by each exchange. Same-day updates are issued whenever the research team confirms changes to holidays or T+ rules.

FX Spot Calendar

The FX Spot Calendar enables clients to determine settlement dates for any currency pair. Users may select the desired T+ convention (T+1, T+2, and others), specify whether settlement is allowed on U.S. holidays, and check monthly forward FX dates for up to one year ahead using the "modified following" convention.

Updates are applied on the same day whenever confirmed changes to holiday data occur. The calendar is available in CSV or XLS format.

Historical Reference Service (HRS) (FII)

Subscribers will have access to multiple historical data services which are comprised of stocks listed on the U.S. and Canadian exchanges: 50,000 Active Securities; 125,000 Obsolete Securities; 2,500,000 Trackable Securities, and more.

Security Reference Service (SRS)

The Security Reference Service (SRS) provides subscribers with 24/7 access to FII's historical and reference databases. Packaged together with the Annual Guide to Stocks (printed edition), SRS delivers complete historical data coverage.

Active Stock Guide Service

The Active Stock Guide Service covers 50,000 United States and Canadian securities which are listed on US security exchanges, including companies incorporated offshore, full security issuer, Issue Descriptions, CUSIP© CISNS©: Place of Incorporation: Par Value: Transfer Agents, plus a separate section for inactive agents referencing the new agent: Transfer Charge: Dividend Disbursing Agent: Lead Underwriter: Poison Pills: Summary of Capital Changes & Stock Dividends for Active Stocks.

Obsolete Stock Guide

The Obsolete Stock Guide Service provides information on over 100,000 Obsolete Securities dating back to the late 1800s, Bankruptcies and Receiverships, Liquidations, Dissolutions, Corporate Charter Cancellations, Mergers & Acquisitions, Name Changes, Recapitalizations, Reorganizations, Stocks Declared Worthless, Summary of Capital Changes, and Stock Dividends for Obsolete Stocks.

End-of-Life (ELF) Service

The ELF service empowers subscribers to authenticate the accuracy of their Security Master File for North American Equities. ELF is now packaged with Security Reference Services (SRS) and subscribers have 24/7 access to FII's reference and historical databases.

ELF results are divided into the following subsets: Worthless & Equity Unlikely: Non- Transferable: Cashed Out: Identity Change – No Exchange; SEC Registration Revoked, and Company Terminating Registration.

Delivery

- Customized Solutions
- FII Online (Web-Based Query Service)
- Fixed 80 Byte Records
- Print
- Variable Length Records

Index Constituents

Receive the up-to-date components comprising any of over 6000 indices including notification of changes in the component lists due to regular rebalancing as well changes due to index ineligibility.

This product can be used by professionals who require this information for securities/asset lending and/ or investment compliance as well as operators displaying the components of benchmark indices and investment research.

EDI tracks and collects index notifications from a wide range of index providers and covers many financial indices, including stock and bond indices as well as economic indicators.

The components are updated daily. Historical components lists are available based on legal advice. Using the EDI SFTP Server, you will receive the daily index composition of the indices that you subscribe to.

The files are provided in TXT, CSV or XLS format. EDI provides a free coverage check and samples of the index components that are of interest to you.

Sample Data

04.08.2021 08:16	04.08.2021	59	36550	33041 Exelon Corp. Ordinary Shar EQS	US30161N10JEXC	T
04.08.2021 08:16	04.08.2021	59	273203	93927 Expedia Groul Ordinary Shar EQS	US30212P303 EXPE	T
04.08.2021 08:16	04.08.2021	59	36559	33050 Expeditors Int Ordinary Shar EQS	US302130109 EXPO	T
04.08.2021 08:16	04.08.2021	59	169178	84162 Extra Space St Ordinary Shar EQS	US30225T102 EXR	T
04.08.2021 08:16	04.08.2021	59	36574	33064 Exxon Mobil C Ordinary Shar EQS	US30231G10; XOM	T
04.08.2021 08:16	04.08.2021	59	36590	33080 F5 Networks, Ordinary Shar EQS	US315616102 FFIV	T
04.08.2021 08:16	04.08.2021	59	35130 95	148505 Facebook Inc Ordinary Shar EQS	US30303M 10 FB	T
04.08.2021 08:16	04.08.2021	59	36651	33139 Fastenal Co. Ordinary Shar EQS	US311900104 FAST	T
04.08.2021 08:16	04.08.2021	59	227951	90130 Federal Realt\ Ordinary Shar EQS	US313747206 FRT	T
04.08.2021 08:16	04.08.2021	59	36672	33157 Fedex Corp Ordinary Shar EQS	US31428X106 FOX	T
04.08.2021 08:16	04.08.2021	59	72639	63546 Fidelity Natiol Ordinary Shar EQS	US31620MI0•FIS	T
04.08.2021 08:16	04.08.2021	59	36710	33194 Fifth Third Ba,Ordinary Shar EQS	US316773100 FITB	T
04.08.2021 08:16	02.01.2019	59	22328 88	33393 First Republic Ordinary Shar EQS	US33616C100 FRC	T
04.08.2021 08:16	04.08.2021	59	36956	33432 Firstenergy Cc Ordinary Shar EQS	US337932107 FE	T
04.08.2021 08:16	04.08.2021	59	36969	33445 Fiserv, Inc. Ordinary Shar EQS	US337738108 FISV	T
04.08.2021 08:16	20.06.2018	59	19500 06	138460 Fleetcor Tech, Ordinary Shar EQS	US339041105 FLT	T
04.08.2021 08:16	04.08.2021	59	37013	33487 FMC Corp. Ordinary Shar EQS	US302491303 FMC	T
04.08.2021 08:16	04.08.2021	59	37047	33521 Ford Motor c, Ordinary Shar EQS	US345370860 F	T
04.08.2021 08:16	11.10.2018	59	15873 69	131796 Fortinet Inc Ordinary Shar EQS	US34959E109 FTNT	T
04.08.2021 08:16	04.08.2021	59	47823 95	182984 Fortive Corp Ordinary Shar EQS	US34959J108: FTV	T
04.08.2021 08:16	04.08.2021	59	30025 97	146408 Fortune Branc Ordinary Shar EQS	US34964C106 FBHS	T
04.08.2021 08:16	19.03.2019	59	58441 16	210013 Fox Corporati, Ordinary Shar EQS	US35137L204 FOX	T
04.08.2021 08:16	19.03.2019	59	58441 11	210013 Fox Corporati, Ordinary Shar EQS	US35137LI05 FOXA	T
04.08.2021 08:16	04.08.2021	59	37109	33579 Franklin Reso, Ordinary Shar EQS	US354613101 BEN	T

Security Reference File (SRF)

Identify securities along with their standing data. Access up-to-date information on equities, warrants, fixed-income instruments, and various other types of securities traded on exchanges worldwide.

Instrument	Number	Instrument	Number
Bonds	979,094	Redeemable Shares	3
Contingent Value Rights	7	Stapled Securities	384
Covered Warrants	73,816	Structured Products	102
Depository Receipts	5,444	Subscription Receipts	19
Equity Shares	65,677	Tradeable Rights	162
Exchange Traded Commodities	1,378	Units	1,433
Exchange Traded Funds	14,545	Warrants	2,187
Letter of Allotments	131		

Statistics as per March 2025

Note: The number of securities is derived using the country of primary exchange.

Undertake quick and accurate reference checks

Use the securities reference file to identify name changes and additions and deletions that occur in any stock comprised in the extensive database. The file cover 40 fields including:

- Country of Incorporation
- Country of Registration
- Currency
- Defunct Flag
- Exchange/Market Name
- Financial Instrument Global Identifier (FIGI)
- Financial Instrument Global Identifier Composite Country of Exchange (FIGI)
- Financial Instrument Ticker (Composite Level) (Ticker + Exchange Code) (FIGI)
- Financial Instrument Ticker (Exchange Level) (Ticker + Exchange Code) (FIGI)
- ISIN
- Issue Price
- Issuer ID
- Issuer Name
- Listing Date
- Listing Status
- Local Code
- Lot
- MIC Code
- Minimum Trading Quantity
- Paid-Up Value
- Par-Value
- Parent Security-ID
- Point-in-Time (PIT)
- Primary Exchange
- SEDOL™*
- Security Description
- Security ID
- Security Type
- Shares Outstanding
- Status Flag
- Status Reason
- Stock Exchange Market Segment
- Ticker
- US Code
- Voting Rights per Share

*Registered Trademark of London Stock Exchange.

Combine securities reference data with GICS®

The Global Industry Classification Standard (GICS®) is a four-tiered, hierarchical industry classification system used by the global financial community. Companies are assigned a single GICS classification at the Sub-Industry level based on their principal business activity.

Classify securities by industry sector and utilize the universal, reliable, and comprehensive information provided to capture and assess the impact of global, regional, and local industry portfolio trends.

The US-listed Exchange Traded Funds data is now available. EDI clients can now access ETF Global Data comprehensive set of reference and analytics data for US-listed Exchange-Traded Funds. This data is primarily sourced directly from fund sponsors, custodians, distributors, and exchanges.

Financial Bonds Guide Service (FII)

Subscribers gain access to detailed information and call history for Corporate and Municipal Bonds.

Corporate Bond Guide	Municipal Bond Guide
Over 60,000 US and Canadian Corporate Bonds	Approaching 1.5 million US Municipal Bonds
Full Security Description, CUSIP or CINS, Interest Rate, Maturity, Place of Incorporation, Corporate Bankruptcies, Interest Payment Frequencies & Dates, Transfer Agent, Paying Agent, Registrar, Trustee	Full Security Description, CUSIP or CINS, Interest Rate, Maturity
Full call date	Issue full call date
Issuer Name Change – new name and effective date	
Issuer Merger – acquiring entity name and effective date	

Security Master Scrubbing Service (SMS) (FII)

The Security Master Scrubbing Service (SMS) allows subscribers to verify the accuracy of their Security Master File for North American Equities. Subscribers can compare their Security Master File, or any portion of it, to Financial Information Incorporated's (FII) Financial Stock Service history files (dating back to 1968) and FII's Corporate Actions Services.

SMS is now packaged with the Security Reference Service (SRS), providing subscribers with 24/7 access to FII's reference and historical databases. SMS results are separated into the following six subsets:

Non-Transferrable	Cashed Out
• Includes all CUSIPs for companies whose status is unknown. FII has been unable to locate these companies but has verified that their last-known agent is no longer handling the security. • It is possible that these companies may become active at some future date. • As with Worthless, no event will be reported which preceded the identification of the security as non- transferable.	• Includes all CUSIPs exchanged for cash only, such as cash mergers or redemptions. • Events prior to the life-ending event will be reported to assist in determining the number of shares held on the final effective date to calculate amounts due at the end- of-life.

Worthless	Equity Unlikely
• Includes all CUSIPs for which there is a definitive Worthless record in the database; all CUSIPs for which a life ending event was accomplished through a distribution; or CUSIPs for which a life ending event carried an expiration for participation. • Since the security is now worthless, no event will be reported which preceded the worthless declaration.	• Includes all CUSIPs for companies reported as dissolved with no other information available or for which corporate charters have been cancelled or for which we have other events in the database (such as bankruptcy) that were reported specifically as equity unlikely rather than worthless. • As with Worthless, no event will be reported which preceded the event with unlikely equity.

Exchanged	CUSIP Change No Exchange
• Includes CUSIPS which match any event where an exchange of certificates was required or where the necessity of exchange could not be determined, such as a merger of stock. • Events prior to the life-ending event will be reported to assist in determining the number of shares held on the final effective date to calculate amounts due at the end-of-life.	• Includes all CUSIPs where new CUSIP resulting from an event is not an exact match to target CUSIP, but no exchange of certificates was necessary, such as a name change. • Events prior to the CUSIP-change event will be reported to assist in determining the number of shares held on the effective date of the CUSIP change.

Active Stock	Distribution	Rights Mandatory Exchange	Reclassification
Agent Change	Forward	Merger	Reorganized as Holding Company
Bankruptcy	Full Call	Name Change	Reverse Split
Bankruptcy	Liquidation	Non-transferable Security	Stock Dividend
Reorganization	Liquidation Final	Par Value Change	Trust Termination
Charter Cancelled	Payment	Place of Incorporation	Worthless Security
Dissolved	Mandatory Conversion		

Universal Depositary Receipts (UDR)

The universal depository receipt database uniquely provides comprehensive details on all American depository receipts (ADRs), global depository receipts (GDRs) and other depository receipts.

The database currently holds over 3300 records in covers both underlying stock descriptions and security codes, as well as the depository receipts. This information is compiled from four main depositories, banks, stock exchanges, and companies themselves.

Facilitate the conversion of depository receipts into ordinary shares.

The database contains market-level links between the depository receipts and the underlying share. It includes coding and listing information, ratio information, depositary bank details, the level description and sponsored/unsponsored status.

U.S. Options Reference Data (Symbol Master)

Received through direct exchange notification and OCC announcements

Given Symbol Master Inc's core focus on Standardized Options, the primary offering includes Options Strikes and Series that are available, maintained, and expired for all available Issues and Series in the open market.

From the content, users can identify all traded Issues included in the Standardized Options universe. Once all Root Issues are known, SMI provides EOD Pricing Details based on Official Closing Values for both Root and Options Symbol population.

Issue Extended Files

The Issue Extended files show details on the underlying symbol including company names and primary exchanges. The Issue Extension version includes a field to identify if an issue is an ETF.

Series Extended Files

The Series Extended files are the full options series master. They contain every strike that is listed including next day adds for every options exchange. Multiple versions available based on the level of detail required for client-specific security master attributes.

Issue Deliverable

The Issue Deliverable files provide the current deliverable values for all option symbols. Multiple versions are available, tailored to the detailed level of reference data required by clients.

Position Limit

Position limits are preset underlying levels of ownership established by exchanges or regulators. These limits restrict the number of shares that a trader or any affiliated group of traders and investors can own. This information Includes revert limits and revert dates to help firms substantiate their Risk Level Trading thresholds.

Near Term Position Limit

The Near-Term Position Limit files show which symbols have near term limits either by shares or contracts and their values. Near-term position limits refer to preset levels of ownership established by exchanges or regulatory bodies. These limits restrict the number of shares or derivative contracts that a trader or any affiliated group of traders and investors can own. This information is used by financial industry firms to substantiate their Risk Level Trading thresholds.

Option Style

The Option Style file shows the contract style (American/European) and the settlement style (AM/PM) of each option.

EOD Pricing Files

The EOD Pricing files contain end-of-day underlying level pricing captured in the Trade Summary Reports of the Primary Exchange. The files are available for both the universe of underlying symbols with active options and for the full equity universe.

EOD Option Price

The EOD Option Price file contains end of day option level pricing and is captured in the Trade Summary Reports of the Primary Exchange.

Open Interest

The Open Interest file is created in the morning and shows the starting open interest for all options.

Option Volume

The Option Volume file is created in the morning and shows the previous day's option level volume as reported by OPRA.

Option Strike Volume

The Option Strike Volume file is created in the morning and shows the previous day's strike level volume as reported by OPRA.

Option Cleared Volume

The Option Cleared Volume is created in the morning and shows the previous day option level volume as reported by the OCC.

Additional Datasets

Received Through Proprietary Symbol Master Processes / Direct Exchange Notices / OCC Announcements
This content allows clients to receive the final data updates necessary to bridge the Reference data gap to position and risk management systems capabilities.

Expiry Schedule

The Expiry Schedule file lists active expiration dates and their associated expiration frequencies for all Standardized and FLEX Options.

Series Option Chain

The Series Option Chain file tracks which option symbols belong to each underlying for both standard and adjusted options.

Series Expiry

Customized file that contains a high-level view of what expiration dates are available for each option symbol. This content is used by automated trading consumers to automate the Roll Process for portfolio management purposes.

Series Expiry Deletes

Customized file that tracks when expirations are removed from the Series Expiry file. This content is used by automated trading consumers and market data vendors to automate the Roll Process for portfolio management purposes and the management of Actively traded symbols.

Dividend

Direct Exchange & Enriched

The Dividend file offering shows the most recently declared and officially announced Corporate Action Dividend events including the Ex-Date, Record Date, Pay Date and the dividend amount. Symbol Master currently supports two versions of the Dividend file offering.

Penny Equities

The Penny Equities file is a list of underlying symbols that are in the Penny Pilot program. This is an end of day file and reflects what symbols were part of the penny pilot program on that day.

Tax Data

Worldwide Equity Cost Basis

Effortlessly track both a security cost basis and its evolution

With EDI's cost basis service, clients can fully understand how security has evolved over a certain period from the original, holding to all new issues.

This global service covers equities across multiple markets and calculates key ratios and values at the per-security level for all events that affect the cost basis.

Records are disseminated for each issued security and identify the original security, the issued security, and all necessary fields to identify the event, manage the cost basis, and track changes in the number of shares.

Data elements include:

- Allocation Factor
- Event Type and Description
- Issuer Name
- Listed and Primary exchanges
- Old & New Identifiers (ISIN, Local Code)
- Old/New Shares Ratio
- Price, Market Value
- Round

Subscribers to the Worldwide Corporate Action Service can easily link cost basis adjustments back to the original corporate action using the Event ID field.

Additionally, EDI provides Rescind records, allowing users to automate the reversal or removal of previously applied allocations when a corporate action is cancelled.

Exchange Coverage

Below is the list of exchanges covered by EDI's service range as of April 2025.

Africa

Country	Exchange	Exchange Code
Algeria	Algiers Stock Exchange	DZASE
Angola	Angola Securities Exchange	AOBND
Botswana	Botswana Stock Exchange	BWBSE
Cape Verde	Cape Verde Stock Exchange	CVCVSX
Egypt	Egyptian Exchange	EGCASE
Gabon	Regional Stock of Central Africa	GABVCA
Ghana	Ghana Stock Exchange	GHGSE
Ivory Coast	Regional Stock Exchange of West Africa	CIBVA
Kenya	Nairobi Securities Exchange	KENSE
Lesotho	Maseru Securities Market	LSMSM
Malawi	Malawi Stock Exchange	MWMSE
Mauritius	Stock Exchange of Mauritius	MUSEM
Morocco	Casablanca Stock Exchange	MABVC
Mozambique	Mozambique Stock Exchange	MZMSX
Namibia	Namibian Stock Exchange	NANSE
Nigeria	Nigerian Stock Exchange	NGNSE
Rwanda*	Rwanda Stock Exchange	RWRSE
Seychelles	MERJ Exchange	SCSSE
South Africa	Cape Town Exchange	ZA4AX
South Africa	A2X Markets	ZAA2X
South Africa	Equity Express Securities Exchange	ZAEESE
South Africa*	Johannesburg Stock Exchange	ZAJSE
Swaziland	Eswatini Stock Exchange	SZSS
Tanzania	Dar es Salaam Stock Exchange	TZTSE
Tunisia	Tunis Stock Exchange	XTUN
Togo	Togo Unlisted Bond	TGBND
Tunisia	Tunisia Stock Exchange	TNTSE
Uganda	Uganda Securities Exchange	UGKSE
Uganda	Uganda Stock Exchange	UGUSE
Zambia	Lusaka Stock Exchange	ZMZSE
Zimbabwe	Zimbabwe Stock Exchange	ZWZSE
Zimbabwe	Victoria Falls Stock Exchange	ZWVFSE

Asia

Country	Exchange	Exchange Code
Armenia	Armenia Securities Exchange	AMASE
Bangladesh	Chittagong Stock Exchange	BDCSE
Bangladesh	Dhaka Stock Exchange	BDDSE
Bhutan	Royal Securities Exchange of Bhutan	BTRSEB
Cambodia	Cambodia Securities Exchange	KHCSX
China	Shanghai Stock Exchange	CNSGSE
China	Shenzhen Stock Exchange	CNSSE

China	Inter-Bank Bond Market	CNIBBM
China	Shanghai Hong Kong Stock Connect - Northbound	CNSGHK
China	Shenzhen Hong Kong Stock Connect -Northbound	CNSZHK
China	Beijing Stock Exchange	CNBJSE
Hong Kong	Hong Kong Shanghai Stock Connect - Southbound	HKHKSG
Hong Kong	Hong Kong Shenzhen Stock Connect - Southbound	HKHKSZ
Hong Kong	Hong Kong Stock Exchange	HKSEHK
India	BSE Ltd.	INBSE
India	Metropolitan Stock Exchange of India	INMCX
India	India Unlisted Bond	INBND
India	Reserve Bank of India	INRBI
Indonesia	Indonesian Stock Exchange	IDJSE
Indonesia	Indonesia Unlisted Bond	IDBND
Indonesia	Surabaya Stock Exchange	IDSSX
Japan	Nagoya Stock Exchange	JPNSE
Japan	Osaka Securities Exchange	JPOSE
Japan	Tokyo Stock Exchange	JPTSE
Japan	Jasaq Securities Exchange	JPJASD
Korea (South)	Korea Stock Exchange	KRKSE
Korea (South)	KOSDAQ	KRKNX
Korea (South)	Korea New Exchange	KRKNX
Kyrgyz Republic	Kyrgyz Stock Exchange	CNBJSE
Laos	Lao Securities Exchange	LALSK
Malaysia	Malaysian Exchange	MYKLSE
Maldives	Maldives Stock Exchange	MVMSX
Mongolia	Mongolian Stock Exchange	MNSE
Myanmar	Yangon Stock Exchange	MMYSX
Nepal	Nepal Stock Exchange	NPBND
Pakistan	Pakistan Stock Exchange	PKKSE
Philippines	Philippine Stock Exchange	PHPSE
Singapore	Singapore Exchange	PKLSE
Sri Lanka	Colombo Stock Exchange	LKCSE
Taiwan	Taipei Exchange	TWOTC
Taiwan	Taiwan Stock Exchange	TWTSE
Tajikistan	Central Asian Stock Exchange	TJCASE
Thailand	Stock Exchange of Thailand	THSET
Uzbekistan	Tashkent Republican Stock Exchange	UZTRSX
Vietnam*	Hanoi Stock Exchange	VNHSTC
Vietnam*	Hochiminh Stock Exchange	VNSTC

Europe

Country	Exchange	Exchange Code
Albania	Tirana Stock Exchange	ALTSE
Austria*	Vienna Stock Exchange	ATVSE
Azerbaijan	Baku Stock Exchange	AZBSE
Belarus	Belarus Currency and Stock Exchange	BYBCSE
Belgium	Euronext Brussels	BEENB
Bosnia and Herzegovina	Banja Luka Stock Exchange	BABLSX
Bosnia and Herzegovina*	Sarajevo Stock Exchange	BASASE

Bulgaria	Bulgaria Stock Exchange – Sofia	ABGBSE
Channel Islands	The International Stock Exchange	GGCISX
Croatia	Zagred Stock Exchange	HRZSE
Cyprus	Cyprus Stock Exchange	CYCSE
Czech Republic	Prague Stock Exchange	CZPSE
Denmark	Nasdaq Nordic Copenhagen	DKCSE
Estonia	Nasdaq Baltic Tallinn	EETSE
Faroe Islands	Faroese Security Market	FOFSM
Finland	Nasdaq Nordic Helsinki	FIHSE
France	Euro Next Paris	FRPEN
Georgia	Georgia Stock Exchange	GEGSE
Germany	Berlin Stock Exchange	DEBSE
Germany	Dusseldorf Stock Exchange	DEDSE
Germany	Frankfurt Stock Exchange	DEFSX
Germany	Hanover Stock Exchange	DEHNSE
Germany	Hamburg Stock Exchange	DEHSE
Germany	Munich Stock Exchange	DEMSE
Germany	Certificates Stock Exchange in Frankfurt	DESCH
Germany	Stuttgart Exchange	DESSE
Germany	Xetra	DEXETR
Gibraltar	Gibraltar Stock Exchange	GIGSX
Greece	Euronext Athens	GRASE
Hungary*	Budapest Stock Exchange	HUBSE
Iceland	Nasdaq Nordic Iceland	ISISE
Ireland	Euro Next Dublin	EISE
Italy	Italian Exchange	ITMSE
Kazakhstan	Astana International Exchange	KZAIX
Kazakhstan*	Kazakhstan Stock Exchange	KZKASE
Latvia	Nasdaq Baltic Riga	LVRSE
Lithuania	Nasdaq Baltic Vilnius	LULSE
Luxembourg	Luxembourg Stock Exchange	LULSE
Macedonia	Macedonian Stock Exchange	MKMSE
Malta	Malta Stock Exchange	MTMSE
Moldova	Moldova Stock Exchange	MDMSE
Montenegro	Montenegro Stock Exchange	MEMSE
Netherlands	Euro Amsterdam	NLENE
Netherlands	CBOE Netherlands	NLCBOE
Norway	Euronext NOTC	NOOTC
Norway	Oslo Bors	NOOB
Poland	Poland Over-The-Counter Stock Exchange	PLOTC
Poland	Warsaw Stock Exchange	PLWSE
Portugal	Euronext Lisbon	PTBVL
Romania*	Bucharest Stock Exchange	ROBSE
Romania	RASDAQ	RORASD
Russia	Moscow Exchange MICEX-RTS	RUMICX
Russia	Russia Trading System	AURTS
Russia	St Petersburg Currency Exchange	AUSPCE
Serbia	Belgrade Stock Exchange	RSBEL
Slovak Republic	Bratislava Stock Exchange	SKBSE
Slovenia	Ljubljana Stock Exchange	SILSE
Spain	AIAF - Fixed Income Mark	ESAIAF

Spain	Bilbao Stock Exchange	ESBBSE
Spain	Barcelona Stock Exchange	ESBSE
Spain	BME Growth	ESMAB
Spain	Madrid Stock Exchange	ESMSE
Spain	Spanish Stock Exchange Interconnection System	ESSIBE
Spain	Valencia Stock Exchange	ESVSE
Sweden*	Nordic Growth Market	SENGM
Sweden	Nasdaq Nordic Stockholm	SESSE
Sweden	Spotlight Stock Market	SESSM
Switzerland	Band Exchange	CHBRN
Switzerland	SIX Structure Product Exchange	CHSCH
Switzerland	Six Swiss Exchange	CHSSX
Turkey	Istanbul Stock Exchange	TRIMKB
Ukraine	Innex Stock Exchange	UAINX
Ukraine	PFTS Stock Exchange	UAP FTS
Ukraine	Perspektiva Stock Exchange	UAPSX
Ukraine	Kiev International Stock Exchange	UAUX
Ukraine	Ukrainian Exchange	UAKISE
United Kingdom	Euro Next London	GBENLN
United Kingdom	London Stock Exchange	GBLSE
United Kingdom	Aquis Stock Exchange	GBOFX
United Kingdom	London Stock Exchange Electronic Quotation	GBSEAQ
United Kingdom	UK Unit Trust Exchange	GBUT

Latin America & the Caribbean

Country	Exchange	Exchange Code
Argentina	Buenos Aires Stock Exchange	ARMVB
Argentina	Argentina Open Electronic Exchange	AROEX
Argentina	Rosario Commerce Exchange	ARRCX
Bahamas	Bahamas International Security Exchange	BSBSE
Barbados	Barbados Stock Exchange	BBSEB
Bermuda	Bermuda Stock Exchange	BMBSE
Bolivia	Bolivian Stock Exchange	BOBVB
Brazil	B3 – Brazil Stock Exchange and Over the Counter Market	BRBVSP
Cayman Islands	Cayman Islands Stock Exchange	KYSX
Chile*	Santiago Stock Exchange	CLBCS
Chile	Chilean Electronic Exchange	CLBEC
Columbia	Colombian Stock Exchange	COCSX
Curacao	Dutch Caribbean Security Exchange	CWDCSE
Dominican Republic	Dominican Republic Stock Exchange	DODRS
Ecuador	Guayaquil Stock Exchange	ECGSE
Ecuador	Quito Exchange	ECQSE
El Salvador	El Salvador Stock Exchange	SVMVSV
Guyana	Guyana Stock Exchange	GYGSX
Guatemala	National Stock Exchange (Guatemala) Chilean Electronic Exchange	GTGSE
Haiti	Haitian Stock Exchange	HTHTSE
Jamaica	Jamaica Stock Exchange	MJSE
Suriname	Suriname Stock Exchange	SRSSX
Mexico	Mexico Stock Exchange	MXMSE
Mexico	Institutional Stock Exchange	MXBIVA
Nicaragua	Nicaragua Stock Exchange	NIBND
Panama	Panama Stock Exchange	PABND
Papua New Guinea	Papua New Guinea National Stock Exchange	PGNSE
Paraguay	Stock Exchange	PYBND
Peru	Suriname Stock Exchange	PEBND
ST. Kitts and Nevis	Eastern Caribbean Securities Exchange	KNECSE
Trinidad and Tobago	Trinidad And Tobago Stock Exchange	TTBND
Uruguay	Montevideo Stock Exchange	UYBVM
Venezuela	Caracas Stock Exchange	VECSE

Middle East

Country	Exchange	Exchange Code
Bahrain	Bahrain Baru	BHBSE
Iran	Tehran Stock Exchange	IRTSE
Iran	Iran Fara Exchange	IRIFX
Iraq	Iraq Stock Exchange	IQISX
Israel	Tel Aviv Stock Exchange	ILTSE
Jordan	Aman Stock Exchange	JOASE
Kuwait	Kuwait Stock Exchange	KWKSE
Lebanon	Beirut Stock Exchange	LBBSE
Oman	Muscat Security Market	OMMSM
Palestine	Palestine Exchange	PSAFM

Qatar	Qatar Exchange	QADSM
Saudi Arabia	Saudi Stock Exchange	SARSE
United Arab Emirates	Abu Dhabi Securities Exchange	AEADSM
United Arab Emirates	Dubai Financial Market	AEDFM
United Arab Emirates	Nasaq Dubai	AEDIFX

North America

Country	Exchange	Exchange Code
Canada*	Canadian Securities Exchange	CACNQ
Canada	Montreal Exchange	CAMSE
Canada	NEO Exchange	CANEO
Canada*	Toronto Stock Exchange	CATSE
Canada*	TSX Venture Exchange	CACVE
United States	CBOE BZX US Equities Exchange	USBATS
United States	Finra OTCBB	USFNBB
United States	FINRA TRACE	USTRCE
United States	Investors Exchange	USIEX
United States	NASDAQ Stock Market	USNASD
United States	New York Stock Exchange	USNYSE
United States	National NASDAQ Stock Exchange	USNNAS
United States	NYSE Arca	USPAC
United States	OTC Market Groups	USOTC
United States	Pink OTC Markets	USPINK
United States	Pink Sheets Grey Market	USPSGM
United States	US Unlisted Equity	USNYSE

Oceania

Country	Exchange	Exchange Code
Australia	Australia Securities Exchange	AUASX
Australia	National Stock Exchange of Australia	AUNSE
Australia	CBOE Australia	AUCBOE
Australia	Sydney Stock Exchange	AUSSX
Fiji	South Pacific Stock Exchange	FJSPSX
New Zealand	NZX	NZSE

***Redistribution license required**

Contact Information

Exchange Data International
Suite 1, 5 Rochester Mews,
London, NW1 9JB
Telephone: +44 2073 240 020

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

Financial Information Incorporated
FTS Software, Inc.
106 Apple Street, Suite 102, Trinton Falls
NJ 07724, USA
Telephone: +1 908 334 2210 (FII)
+1 908 222-5320 (FTS)

Phillip Necci
Chief Executive Officer
Cell: +1 908-334-2210
Email: pnecci@fiinet.com
Email: pnecci@ftssoftware.net

Securities Quote Xchange
Municipal Bond Information Service
56 S Lasalle Street, STE 106, Aurora
IL 60505, USA
Telephone: +1 630 870 1101 (SQX)
+1 630 544-7527 (MBIS)

Tim Tatum
Chief Executive Officer
Cell: +1 630-544-7527
Email: timt@sqx.com

Symbol Master, Inc.
856 State Route 33, STE 3 PMB 1017,
Freehold, NJ 07728, USA
Telephone: +1 856 857 4909

George Tull
Chief Executive Officer
Cell: +1 347-693-8611
Email: gtull@sfbms.com

Econoday Inc.
3736 Mt. Diablo Boulevard,
Suite 205 Lafayette, CA 94549 USA
Telephone: +1 925 299 5354
+1 800 988-3332

Alana Kleinberger
Chief Executive Officer
Cell: +1 925-310-2008
Email: alana@econoday.com

Copp Clark
1675 Sismet Rd, Unit 1, Mississauga,
Ontario, L4W 4K8, Canada
Telephone: +1 905 238 2882

Andrew Martin
Chief Executive Officer
Cell: +1 905 238 2882
Email: andrew.martin@coppclark.com