

# dxFeed Market Data **Symbol Guide**

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# DEVEXPERTS

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## 1. Symbol Guide

This section describes formats for entering different types of symbols such as stocks, options, commodities, and commodity options.

### 1.1. Formats for Entering Symbols

In the formats that follow, a + (plus sign) is used only as a unit separator, and is not an actual part of the symbol format. The + character is used to make reading the formats easier. In general, the formats are SYMBOL + & + EXCHANGE CODE. SYMBOL will include the ticker symbol and other indicators such as its class. If no EXCHANGE CODE is included, then the composite data will be shown. If an EXCHANGE CODE is included, then it must be preceded by an ampersand (&).

Symbol Type	Format	Example
Common Stocks, U.S.	SYMBOL	IBM
Common Stocks for Specified Exchange, U.S.	SYMBOL + & + EXCHANGE CODE	IBM&N
Class, U.S.	SYMBOL + / + CLASS	BRK/A, BRK/B
Preferred, U.S.	SYMBOL + p + CLASS (if any)	FMSp, DDpA
Rights, U.S.	SYMBOL + r	XYZr
When Issued, U.S.	SYMBOL + w	XYZw
When Distributed, U.S.	SYMBOL + /WD	VR/WD
Warrants	SYMBOL + /WS	WBS/WS, BAC/WS/A
Called	SYMBOL + /CL	FWF/CL
Certificates	SYMBOL + /CT	XYZ/CT
Convertible	SYMBOL + /CV	XYZ/CV
Contingent Value Right	SYMBOL + /CVR	XYZ/CVR
Units	SYMBOL + /U	XYZ/U
Amount of most recent dividend to go "ex-distribution"	SYMBOL + /DP	XYZ/DP
Accumulated dividend per share, net of expenses, through and including the previous day's close of trading	SYMBOL + /DV	XYZ/DV
Emerging Company Marketplace <sup>SM</sup>	SYMBOL + /EC	XYZ/EC
Estimated cash amount per creation unit	SYMBOL + /EU	XYZ/EU
Index differentiator suffix (differentiates an index from a stock with the same root symbol)	SYMBOL + /ID	XYZ/ID
"Mini"	SYMBOL + /MN	XYZ/MN
Options (Equity and Currency), U.S.	. + COMPOSITE OPTION SYMBOL	.AAPL120616P255, .AAPL120616C260
Options for specified exchange, U.S.	. + COMPOSITE OPTION SYMBOL + & + EXCHANGE CODE	.AAPL120616P255&C
Commodities, U.S.	/ + SYMBOL	/CL, /CLH2
Commodity Options, U.S.	./ + COMPOSITE COMMODITY OPTION SYMBOL	./LOF3C64, ./LOF3P64
FOREX	CUR1/CUR2	EUR/USD

## 1.2. U.S. Exchange Codes, Stock feeds

Code	Name	MIC Code	Short Name
A	NYSE MKT	XASE	AMEX
B	NASDAQ OMX BX	XBOS	BX
C	National Stock Exchange	-	NSX
D	FINRA ADF	XADF	FINR
E	Market Independent (Generated by Nasdaq SIP)	-	SIP
F	Mutual Funds/Money Markets (NASDAQ)	-	MM
I	International Securities Exchange	XISE	ISE
J	Direct Edge A	EDGA	EDGA
K	Direct Edge X	EDGX	EDGX
M	Chicago Stock Exchange	XCHI	CHX
N	NYSE	XNYS	NYSE
P	NYSE Arca	ARCX	ARCA
Q	NASDAQ OMX	XNAS	NSDQ
U	OTCBB	OTCB	OTCB
V	OTC Other	OTCM	OTCM
W	CBOE	CBSX	CBSX
X	NASDAQ OMX PSX	XPSX	PSX
G	GLOBEX	GLBX	GLBX
Y	BATS Y-Exchange	BATY	BATY
Z	BATS	BATS	BATS

## 1.3. U.S. Exchange Codes, OPRA U.S. Options feed

Code	Name	MIC Code	Short Name
A	NYSE Amex Options	AMXO	AMEX
B	BOX Options Exchange	XBOX	BOX
C	Chicago Board Options Exchange	XCBO	CBOE
H	ISE Gemini	GMNI	GMNI
I	International Securities Exchange	XISX	ISE
M	MIAX Options Exchange	XMIO	MIAX
N	NYSE Arca Options	ARCO	ARCA
O	Options Price Reporting Authority	OPRA	OPRA
Q	NASDAQ Options Market	XNDQ	NSDQ
T	NASDAQ OMX BX	XBXO	BX
W	C2 Options Exchange	C2OX	C2
X	NASDAQ OMX PHLX	XPHL	PHLX
Z	BATS Options Market	BATO	BATS

## 2. Index symbology

Nasdaq GIDS, NYSE GIF, CBOE MDI and OPRA index symbols are provided as-is.

Indexes from Devexperts, S&P and Dow Jones have Dollar sign (“\$”) added at the beginning of each symbol.

e.g.:

SPX	CBOE MDI S&P 500
\$SP500	S&P 500
NDX	Nasdaq 100
\$DJI	Dow Jones Industrial Average

## 3. Instrument profile files

Devexperts supplies instrument profile files (IPFs) as a part of market data distribution service, containing symbol lists, descriptions and additional attributes for market data feeds distributed. API for efficient IPF parsing and querying is a part of Devexperts standard market data API.

See [www.dxfed.com](http://www.dxfed.com) for more information and samples.

## 4. Instrument profile service

Devexperts provides instrument profile service as a part of market data distribution service, which allows to receive full or filtered symbol lists, historical symbol lists effective for dates in the past, provides full-text search capabilities. The service has REST API on the web and RMI API for Java-based applications.

URL: <http://tools.dxfed.com/ipf>

Usage: /ipf

Optional parameters to filter instrument profiles output, returning instrument profiles only for:

&date=<date>	ipf for the business day specified as YYYYMMDD
&compression=<compression>	'plain' (default) for uncompressed, 'zip' or 'gzip' for compressed output
&types=<types>	list of type patterns, e.g. * or INDEX,STOCK
&symbols=<symbols>	list of symbol patterns, e.g. * or IBM,AAPL,SPY
&underlyings=<underlyings>	list of underlyings patterns
&products=<products>	list of products patterns, e.g. /ESZ3 is returned for /ES
&lists=<lists>	list of list name patterns, e.g. index constituents of SP500

Note: 'list of patterns' denotes a comma-separated list of glob patterns like \* or /ES,/ES??

Additional help and listing commands:

?help	prints this message
?help&lists	list of available lists in CSV format

Examples:

/ipf?date=20131210	ipf for 2013-12-20
/ipf?types=INDEX,STOCK	output only INDEX and STOCK types
/ipf?symbols=IBM,AAPL,SPY	instrument profiles for IBM,AAPL,SPY only
/ipf?underlyings=/*	instrument profiles for futures options only (underlyings starting with "/" are futures)
/ipf?products=/ES	instrument profiles for futures series for /ES - S&P500 futures on CME
/ipf?lists=SP500,DJ*	instrument profiles for constituents of S&P500 and all DowJones indexes