

MarketPlace

Meta-data column list



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Meta-data columns

Meta-data columns represent the type of data associated with a key. Although these columns are automatically inherited by every feed, not every column is applicable for each key.

Column Name:	MCD_AlternativeVendorName
Description:	This is an alternate name for the vendor than listed in the feed name
Example:	ISONE = ISO New England
Recommend for:	If applicable

Column Name:	MCD_CDS
Description:	Commodity Data Server (CDS) Symbol equivalent
Example:	PNXT.PHYSICAL.PEAK.BOM
Recommend for:	If applicable

Column Name:	MCD_ContractSize
Description:	Sets the contract size (units per contract) for a key
Example:	37,000; 1000; 50 etc.
Recommend for:	Futures, forwards, options

Column Name:	MCD_Copyright
Description:	Notation if data is copyright restricted for distribution
Example:	Yes or No
Recommend for:	If applicable

Column Name:	MCD_Currency
Description:	Allows a user to set the traded currency for a specific feed using a 3 letter currency code.
Example:	USD; USC; EUR; CAD – see appendix for full list
Recommend for:	Pricing data; futures and forwards

Column Name:	MCD_DataType
Description:	Type of data
Example:	Futures; Options; Forecast; Spot
Recommend for:	All

Column Name:	MCD_DeliveryEndDate
Description:	Delivery/exercise to date (not necessarily the expiration date)(ISO-8601)
Example:	The Natural Gas May 2013 would = “2013-05-31”
Recommend for:	Futures, forwards, options

Column Name:	MCD_DeliveryStartDate
Description:	Delivery/exercise from date (not necessarily the first trade date)(ISO-8601)
Example:	The Natural Gas May 2013 would = “2013-05-01”
Recommend for:	Futures, forwards, options

Column Name:	MCD_DeliveryType
Description:	Type of delivery period for a contract
Example:	Choose from the following: Day; Week; Month; Quarter; Season; Year
Recommend for:	Futures, forwards, options

Column Name:	MCD_Description
Description:	Allows a user to alter the description of the key. The description could match the description provided by the vendor or it could be a combination of a number of columns of data provided by the vendor.
Example:	CME Henry Hub Natural Gas Futures
Recommend for:	All

Column Name:	MCD_Exchange
Description:	Exchange name
Example:	NYSE; NYMEX; CME etc.
Recommend for:	Futures, forwards, options

Column Name:	MCD_ExpirationDate
Description:	Date the contract expires. (ISO-8601)
Example:	YYYY-MM-DD
Recommend for:	Futures, forwards, options

Column Name:	MCD_Feed
Description:	Name of the feed that the data resides in
Example:	Powernex_GasFutures
Recommend for:	All

Column Name:	MCD_FirstNoticeDay
Description:	Date of the first notice for a key (ISO-8601)
Example:	YYYY-MM-DD
Recommend for:	Futures, forwards, options

Column Name:	MCD_FirstTradeDate
Description:	Date a contract was first traded (ISO-8601)
Example:	YYYY-MM-DD
Recommend for:	Options

Column Name:	MCD_Granularity
Description:	Allows a user to set the frequency (Time Units) of the data
Example:	6 fields to choose from: Minutely; Hourly; Daily; Weekly; Monthly; Yearly
Recommend for:	All data

Column Name:	MCD_Holiday_Calendar
Description:	Holiday Calendar associated with the data series
Example:	NERC, PLATTS, ARGUS
Recommend for:	If Applicable

Column Name:	MCD_LastTradeDate
Description:	Date a contract was last traded (ISO-8601)
Example:	YYYY-MM-DD
Recommend for:	Options

Column Name:	MCD_Market
Description:	Allows a user to set the market for the feed
Example:	Agriculture; Economic Indicator; Electricity; Natural Gas; Oil; Coal; Weather; Emissions; Metals; Freight; Petrochemical; Equity; Currency; Interest Rates;
Recommend for:	All data

Column Name:	MCD_MP
Description:	MarketPlace symbol/key
Example:	PEG Nord
Recommend for:	If applicable

Column Name:	MCD_OptionExerciseStyle
Description:	Option Exercise style
Example:	American; European
Recommend for:	Options

Column Name:	MCD_Onpeak_End
Description:	On peak hour end time for intraday power data
Example:	23:00
Recommend for:	Intraday power data

Column Name:	MCD_Onpeak_Start
Description:	On peak hour start time for intraday power data
Example:	06:00
Recommend for:	Intraday power data

Column Name:	MCD_OptionsType
Description:	Set the put or call type on the option
Example:	Put; Call
Recommend for:	Options

Column Name:	MCD_PeakOffPeak
Description:	This identifies a power contract as representing either Peak or Off-Peak power. It is used only for Power data. For example, if the product is PJM Western Hub Real-Time Peak Calendar-Month 2.5 MW Futures MCD_PeakOffPeak = "Peak"
Example:	Peak or Off-Peak
Recommend for:	Power if applicable

Column Name:	MCD_PowerRoot
Description:	The unifying symbol for contracts with separate on peak and off peak contracts
Example:	MASSHUB
Recommend for:	Power

Column Name:	MCD_Realttime
Description:	Real Time symbol
Example:	MISO.ACE
Recommend for:	If applicable

Column Name:	MCD_Region
Description:	Allows a user to set the location of the data
Example:	5 fields to choose from: Europe, North America, Asia, South America, Africa
Recommend for:	All data

Column Name:	MCD_RootDescription
Description:	Description for the “Parent symbol” that will link all contracts together
Example:	CL, NG, FB, Ercot North Peak – these symbols combine all contracts into one. Their root descriptions are Crude Oil, Natural Gas, Brent, Ercot North Peak
Recommend for:	Futures, forwards, options

Column Name:	MCD_RootSymbol
Description:	“Parent symbol” that will link all contracts together
Example:	CL, NG, FB – these symbols combine all contracts into one
Recommend for:	Futures, forwards, options

Column Name:	MCD_SettlementType
Description:	Determine the type of Commodity settlement
Example:	Financial; Physical
Recommend for:	Futures, forwards, options

Column Name:	MCD_Source
Description:	Name of the source which the data is categorized under
Example:	Powernext
Recommend for:	All

Column Name:	MCD_StrikeInterval
Description:	Strike price interval/increments
Example:	50
Recommend for:	Options

Column Name:	MCD_StrikePrice
Description:	Options strike price
Example:	1900
Recommend for:	Options

Column Name:	MCD_SubExchange
Description:	Sub exchange data – This column maybe used to represent legacy or current sub exchanges of a larger exchange group (CME, ICE etc)
Example:	NYBOT, NYMEX
Recommend for:	If applicable

Column Name:	MCD_SubMarket
Description:	Sub-market data, ex: oil products that are related to agriculture (Soy, Corn)
Example:	Agriculture, Electricity,Natural Gas, Oil, Coal, Weather,Emissions,Metals, Freight, Petrochemical, Equity, Currency, Interest Rates, Other
Recommend for:	If applicable

Column Name:	MCD_TickSize
Description:	Minimum price movement for a key
Example:	18.75
Recommend for:	If applicable

Column Name:	MCD_TickValue
Description:	Minimum price movement
Example:	USD/Contract
Recommend for:	If applicable

Column Name:	MCD_Timezone
Description:	Allows a user to set the time zone associated with feed
Example:	America/Chicago instead of CST or CDT – see full list in appendix
Recommend for:	Intraday

Column Name:	MCD_TradingCalendar
Description:	Days of the week the data quotes for
Example:	MTWHFSD; MTWHF; etc.
Recommend for:	All data
Column Name:	MCD_TradingPeriod
Description:	Start and end trading times for keys that trade daily HH:MM-0500 – HH:MM-0500 (ISO-8601)
Example:	9:30-0500 – 16:00-0500
Recommend for:	Futures, forwards, options

Column Name:	MCD_ValueType
Description:	The type of data point
Example:	Pricing; Fundamental
Recommend for:	All

Column Name:	MCD_UnitsOfMeasure
Description:	Units of measure for a given key
Example:	BBL, GAL, mWh, MMBTU
Recommend for:	Futures, forwards, options, power

Appendix

Currency Codes

Country and Currency	Currency Code
Albania Lek	ALL
Afghanistan Afghani	AFN
Argentina Peso	ARS
Aruba Guilder	AWG
Australia Dollar	AUD
Azerbaijan New Manat	AZN
Bahamas Dollar	BSD
Barbados Dollar	BBD
Belarus Ruble	BYR
Belize Dollar	BZD
Bermuda Dollar	BMD
Bolivia Boliviano	BOB
Bosnia and Herzegovina Convertible Marka	BAM
Botswana Pula	BWP
Bulgaria Lev	BGN
Brazil Real	BRL
Brunei Darussalam Dollar	BND
Cambodia Riel	KHR
Canada Dollar	CAD
Cayman Islands Dollar	KYD
Chile Peso	CLP
China Yuan Renminbi	CNY
Colombia Peso	COP
Costa Rica Colon	CRC
Croatia Kuna	HRK

Cuba Peso	CUP
Czech Republic Koruna	CZK
Denmark Krone	DKK
Dominican Republic Peso	DOP
East Caribbean Dollar	XCD
Egypt Pound	EGP
El Salvador Colon	SVC
Estonia Kroon	EEK
Euro Member Countries	EUR
Falkland Islands (Malvinas) Pound	FKP
Fiji Dollar	FJD
Ghana Cedis	GHC
Gibraltar Pound	GIP
Guatemala Quetzal	GTQ
Guernsey Pound	GGP
Guyana Dollar	GYD
Honduras Lempira	HNL
Hong Kong Dollar	HKD
Hungary Forint	HUF
Iceland Krona	ISK
India Rupee	INR
Indonesia Rupiah	IDR
Iran Rial	IRR
Isle of Man Pound	IMP
Israel Shekel	ILS
Jamaica Dollar	JMD
Japan Yen	JPY
Jersey Pound	JEP
Kazakhstan Tenge	KZT
Korea (North) Won	KPW
Korea (South) Won	KRW

Kyrgyzstan Som	KGS
Laos Kip	LAK
Latvia Lat	LVL
Lebanon Pound	LBP
Liberia Dollar	LRD
Lithuania Litas	LTL
Macedonia Denar	MKD
Malaysia Ringgit	MYR
Mauritius Rupee	MUR
Mexico Peso	MXN
Mongolia Tughrik	MNT
Mozambique Metical	MZN
Namibia Dollar	NAD
Nepal Rupee	NPR
Netherlands Antilles Guilder	ANG
New Zealand Dollar	NZD
Nicaragua Cordoba	NIO
Nigeria Naira	NGN
Korea (North) Won	KPW
Norway Krone	NOK
Oman Rial	OMR
Pakistan Rupee	PKR
Panama Balboa	PAB
Paraguay Guarani	PYG
Peru Nuevo Sol	PEN
Philippines Peso	PHP
Poland Zloty	PLN
Qatar Riyal	QAR
Romania New Leu	RON
Russia Ruble	RUB
Saint Helena Pound	SHP
Saudi Arabia Riyal	SAR

Serbia Dinar	RSD
Seychelles Rupee	SCR
Singapore Dollar	SGD
Solomon Islands Dollar	SBD
Somalia Shilling	SOS
South Africa Rand	ZAR
Korea (South) Won	KRW
Sri Lanka Rupee	LKR
Sweden Krona	SEK
Switzerland Franc	CHF
Suriname Dollar	SRD
Syria Pound	SYF
Taiwan New Dollar	TWD
Thailand Baht	THB
Trinidad and Tobago Dollar	TTD
Turkey Lira	TRY
Turkey Lira	TRL
Tuvalu Dollar	TVD
Ukraine Hryvna	UAH
United Kingdom Pound	GBP
United States Dollar	USD
Uruguay Peso	UYU
Uzbekistan Som	UZS
Venezuela Bolivar	VEF
Viet Nam Dong	VND
Yemen Rial	YER
Zimbabwe Dollar	ZWD

Time Zones

North America (United States)

- America/Los Angeles (GMT – 7:00)
- America/Denver (GMT – 6:00)
- America/Chicago (GMT – 5:00)
- America/New York (GMT – 4:00)

North America (Mexico)

- America/Mexico_City (GMT – 5:00)

South America

- America/Bogota (GMT – 5:00)

Europe

- Europe/London (GMT + 1:00)
- Europe/Berlin (GMT + 2:00)
- Europe/Bucharest (GMT + 3:00)