Market Event Feed (MEF) API

The Market Event Feed (MEF) is a real-time API that provides programmatic access to Corporate Actions for NYSE Group-listed securities. The NYSE Group listing markets include NYSE, NYSE American, NYSE Arca and NYSE Texas.

Key Features of the MEF API

Summary of Key Features

- Real-time and historical corporate action data
- Versioning support for testing new features before upgrading
- Event linkage through a new Relation ID
- Customizable query filters (ie. action type, symbol, effective date, etc.)

Programmatic Access to Corporate Actions and Dividends Information

MEF API enables on demand queries for corporate actions and dividends. It delivers the same NYSE Group Corporate Actions content previously distributed via files and emails, now in a standardized, machine-readable format.

Real Time
Data is available for query immediately upon release, eliminating the delays associated with scheduled file delivery. Subscribers gain real-time access to actionable updates according to their own preferred frequency, enabling faster decision-making and improved operational efficiency.

Historical
Subscribers can retrieve corporate actions and dividends announced up to 6 months prior to the effective date. Rather than storing historical corporate actions for potential future use, the MEF API can be leveraged to query specific historical data as needed.

MEF API "Versioning"

To minimize disruptions from ongoing product enhancement, the MEF API supports multiple versions in parallel. This allows subscribers to test and adopt new features flexibly.

Visit api.nyse.com for more details. Use the drop down at the top right to switch between versions.
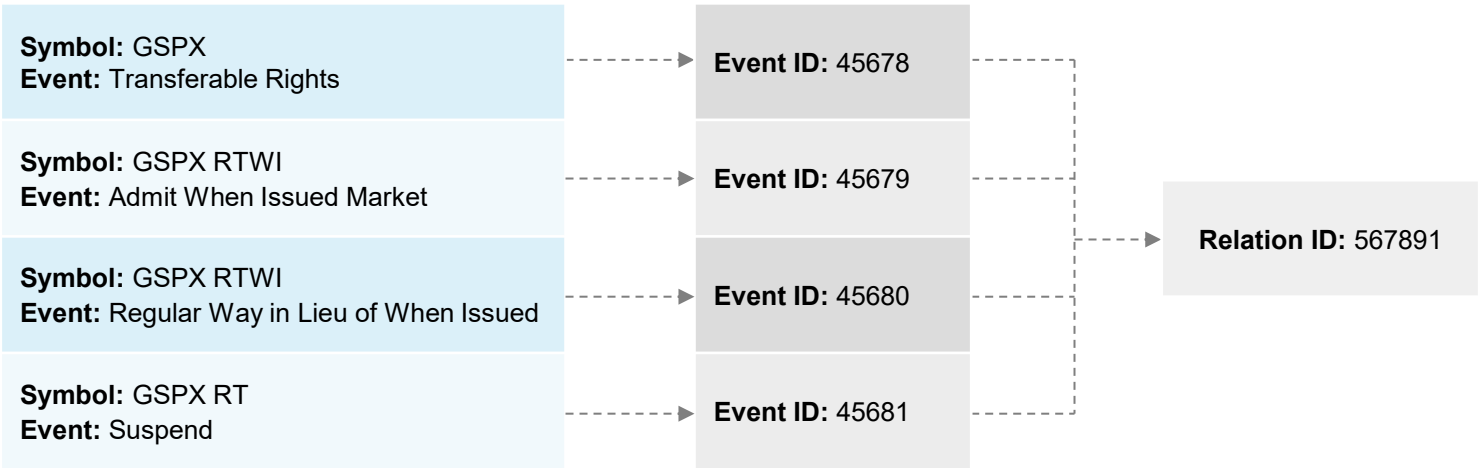

Linking Related Events in the MEF API

A key feature in the MEF is the ability to link related events together or link cancel/correct events to the original event.

There are 3 methods of MEF API linkage:

Revision ID	Related ID	Relation ID
Identifies a changed/altered event that is linked to an original event.The Revision ID will contain the Event ID from the original event. This can repeat, forming a chain of events.	An identifier to a list of related events. Provides a list of Event ID's which are related to the same corporate action.	A common identifier for related events. This attribute provides an alternate approach to identify market events related to the same corporate action.

See the following link for more detail on Linking Events in the MEF API: *Market Event Object structure* | *Market Event Feed API* | *User Guides* | *Documentation* | *api.nyse.com*

Example:

Symbol: GSPX **Event:** Transferable Rights	**Event ID:** 45678	
Symbol: GSPX RTWI **Event:** Admit When Issued Market	**Event ID:** 45679	**Relation ID:** 567891
Symbol: GSPX RTWI **Event:** Regular Way in Lieu of When Issued	**Event ID:** 45680	
Symbol: GSPX RT **Event:** Suspend	**Event ID:** 45681	

Filter Corporate Actions in MEF API

Subscribers can request specific corporate action and dividends data based on customized parameters. This offers the ability to receive the precise data that is required, how and when it is required. The MEF API parameters that are available:

- Symbol
- CUSIP
- Effective Date
  - Effective Date After
  - Effective Date Before
- Publish Date
  - Published Date After
  - Published Date Before
- Exchange
- Event Type

Frequently Asked Questions

Question: What is the Market Event Feed API?

The Market Event Feed provides structured, real-time and historical corporate actions and dividends data for NYSE Group-listed securities, including stock splits, dividends, rights issues, spin-offs, and much more.

Question: How can one get access to the Market Event Feed API?

Contact datasales@nyse.com for more information.

Question: When are new versions of an API created?

New versions are introduced for:

1. *Schema updates (i.e. new data attributes, business rule changes)*
2. *Technical updates (ie. new filtering options)*

For purposes of processing continuity and to accommodate varying timelines of different customers to upgrade their systems, changes will be introduced via new versions of the API and legacy versions will be deprecated over time. Please refer to Concepts > API Versions and Endpoints.

Question: Do API keys expire?

No, API keys do not expire.

Question: Is additional configuration needed for the disaster recovery site?

No, NYSE handles the switch to the disaster recovery site, no customer actions is required.