



**BRAZIL Equity Trade and Quote Data
File Format Document**

Version 1.0

1.0 Trade Data

Sample

07/05/2011,17:09:08.988,46.33,5900,0,,
07/05/2011,17:09:08.988,46.33,2900,0,,
07/05/2011,17:09:08.988,46.33,500,0,,
07/05/2011,17:09:08.988,46.33,1100,0,,
07/05/2011,17:09:08.988,46.33,600,0,,
07/05/2011,17:09:08.988,46.33,5200,0,,
07/05/2011,17:09:08.988,46.33,1000,0,,
07/05/2011,17:47:00.353,46.32,400,24,,
07/05/2011,17:47:00.353,46.32,400,24,,
07/05/2011,17:47:00.353,46.32,100,24,,
07/05/2011,17:47:00.353,46.32,400,24,,

File Layout

Each tick contains 6 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

| <u>Data Field</u> | <u>Characteristics</u> |
|---------------------|--|
| Trade Date | MM/DD/YYYY |
| Trade Time | HH:MM:SS.000 |
| Price | Numeric |
| Volume | Numeric |
| Sales Condition | Numeric (See Appendix A – Sales Condition Codes) |
| Exclude Record Flag | Filtered trade indicator. “X” is present if Tick Data recommends exclusion of trade from time series due to condition code(s). |
| Filtered Price | A suggested replacement trade price if Tick Data’s proprietary algorithms suspect the report trade price is in error. |

2.0 Quote Data

Sample

07/05/2011,09:45:11.822,23.79,23.79,300,100
07/05/2011,09:45:15.055,23.8,23.8,100,100
07/05/2011,09:45:16.416,23.8,23.8,100,400
07/05/2011,09:45:22.147,23.79,23.79,500,400
07/05/2011,09:45:23.194,23.78,23.78,1400,900
07/05/2011,09:45:24.303,23.78,23.78,1400,1400
07/05/2011,09:45:26.039,23.8,23.8,2200,1700
07/05/2011,09:45:26.523,23.8,23.8,2200,2000
07/05/2011,09:45:39.382,23.8,23.8,2200,2300
07/05/2011,09:45:41.899,23.8,23.8,2200,2500
07/05/2011,09:46:01.790,23.8,23.8,2200,2700
07/05/2011,09:46:05.741,23.8,23.8,2200,2800

File Layout

Each tick contains 6 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

| | |
|------------|--------------|
| Quote Date | MM/DD/YYYY |
| Quote Time | HH:MM:SS.000 |
| Bid Price | Numeric |
| Ask Price | Numeric |
| Bid Size | Numeric |
| Ask Size | Numeric |

3.0 Corporate Actions

Tick Data provides the following corporate actions files with each dataset delivered:

- **CompanyInfo.asc** – provides a map of Tick Data’s internal ID# to current company symbol, company name, and ISIN.
- **StockSplits.csv** – provides adjustment ratios for stock splits and stock dividends.
- **Mergers.csv** - provides adjustment ratios for a certain type of stock splits where price should be adjusted but volume should not be adjusted.
- **Dividends.asc** – provides the amount of cash dividends.

The format of each of these files is described below:

3.1 *CompanyInfo.csv*

Sample

```
PEFX5, PETROFLEX, BRPEFXACNPA9, 01/03/2005, 07/04/2011, 772  
PETR3, PETROBRAS, BRPETRACNOR9, 01/03/2005, 07/04/2011, 773  
PETR4, PETROBRAS, BRPETRACNPR6, 01/03/2005, 07/04/2011, 774
```

| Field Name | Type | Description |
|----------------------|-----------|---|
| Symbol or ID# | Character | Stock symbol or ID#. Depends on data being delivered by ID or by Symbol. |
| Company Name | Character | Company name. |
| ISIN | Character | International Securities Identifying Number uniquely identifies a security |
| Start Date | Date | The first date for which data is available for the company. |
| End Date | Date | The last date for which data is available for the company. |
| Company id | Numeric | Tick Data's Internal ID#. |

3.2 *Split and Dividend Information (Stocksplits.csv and Mergers.csv)*

Sample

```
1,05/11/2007,0.9796  
2,07/02/2007,0.95238  
3,07/02/2007,0.95238
```

File Layout

Each record contains three fields of data. These fields are comma-separated and are laid out as follows:

| Field Name | Type | Description |
|----------------|-----------|--|
| Symbol or ID | Character | Stock symbol or ID#. Depends on data being delivered by ID or by Symbol. |
| Effective date | Date | MM/DD/YYYY - Date of stock split or dividend. |
| Ratio | Numeric | Percentage of adjustment made to the price of the symbol due to a stock split, stock distribution, stock dividend, or cash dividend. |

3.3 Cash Dividends (*Dividends.csv*)

Sample

1,07/25/2007,10/25/2007,10/24/2007,10/25/2007,0.328,0.4,BRL
2,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,BRL
2,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,BRL
3,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,BRL
3,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,BRL

File Layout

| Field Name | Notes |
|----------------------|---|
| Company ID or Symbol | Depends on data being delivered by ID or by Symbol. |
| Declare Date | no definition required |
| Ex-Date | no definition required |
| Record Date | no definition required |
| Pay Date | no definition required |
| Net Amount | no definition required |
| Gross Amount | no definition required |
| Currency Type | no definition required |

Appendix A – Sales Condition Codes

| Sales Condition | Notes |
|-----------------|----------------------------------|
| 0 | Trade made in electronic session |
| 23 | Trade made by Mega Bolsa Control |
| 24 | After-market trade |