



## End of Day Update Product

Welcome to Tick Data's end of day update product. Your access instructions are as follows:

### LSE Updates:

*ftp location:* **aptick2.nexatech.com**

*username:* **xxxxxxxxxx**

*password:* **xxxxxxxxxx**

*email notifications will be sent to:* **xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx**

Tick Data's end-of-day update product offers you the ability to download trade and quote data via ftp download. Update files are structured nearly identically to existing data files that have been provided to you via your initial order or month-end updates. Additionally we have added another data product which is the Enhanced Bests Level 1 Quotes as provided by the exchange.

At 12:00 a.m. EST each day the previous day's data sourced from the London Stock Exchange (LSE) will be available for downloading. The data has been through our value added processes of data filtering and symbol mapping. Once our data processing has been completed, the data for your symbol set will be added to your home ftp directory on our server and an email will be sent to you. You are encouraged to use an ftp client that synchronizes to your directory on our server. (*note: ftp clients must use Active mode for downloading*). The most recent 30 days of data will be left on our servers for you.

Your download files are named as follows:

| <b>Name</b>               | <b>Example</b>            | <b>Contents</b>                 |
|---------------------------|---------------------------|---------------------------------|
| YYYY_MM_DD_X_BBA.zip      | 2007_03_16_X_BBA.zip      | Best Bid/Ask                    |
| YYYY_MM_DD_X_EB.zip       | 2007_03_16_X_EB.zip       | Enhanced Bests - Level 1 Quotes |
| YYYY_MM_DD_X_TC.zip       | 2007_03_16_X_TC.zip       | Cancelled Trades                |
| YYYY_MM_DD_X_T.zip        | 2007_03_16_X_T.zip        | Trades                          |
| YYY_MM_DD_CorpActions.zip | 2007_03_16_CorpAction.zip | Corporate Actions               |

*NOTE: the X designates the data originated from the Exchange*

Each set of data is supported with corporate action data. Corporate action files are named in the format “YYYY\_MM\_DD\_CorpAction.zip” and contain the following:

| Name                       | Contents  |
|----------------------------|---|
| YYYY_MM_DD_Dividends.csv   | Contains cash dividends by ID   |
| YYYY_MM_DD_Events.csv      | Discloses symbol changes. For example, assume ABC (ID# 555) changed its symbol to XXX on July 19, 2007. The data file would be continue to be called 555.zip and the CompanyInfo.asc file would map 555 to XXX rather than ABC. The file Events.csv would disclose the event in the form of "555, ABC, XXX, ,07/19/2007". |
| YYYY_MM_DD_StockSplits.csv | Contains stock splits and stock dividends by ID   |
| YYYY_MM_DD_CompanyInfo.asc | Maps files named by Tick Data’s internal ID number to current symbol, company name, and Ti Code   |

*NOTE: Corporate actions are provided on a start of next day basis. For example, stock splits, cash dividends, and symbol changes with an effective data of 04/18/2006 will be reported in the CorpAction file delivered with April 17<sup>th</sup>'s 6:30 p.m. Collected data and April 18<sup>th</sup>'s 5:00 a.m. Exchange Data. This will enable you to map real time data on the 18<sup>th</sup> to our historical data.*