



**Deutsche Borse Equity Trade and Quote Data
File Format Document**

Version 1.2

Overview

Tick Data provides two types of market data for issues traded on the Deutsche Borse:

- (1) Trade data on all companies traded on all segments.
- (2) Quote data with volume for all companies traded on all segments.

There are no fields in Deutsche Borse data that require a legend, i.e. condition codes, cancel codes, etc. The data is very straightforward as follows:

Trade Data

Field	Type	Description
Trade Date	MM/DD/YYYY	
Trade Time	HH:MM:SS:mmm	
Trade Price	Numeric decimal	
Trade Volume	Numeric integer	
Exchange	Character (3)	ETR and EDE = Xetra FRA = Frankfurt
Price Adjustment	Numeric decimal	Supplied by the DB with no supporting documentation. Tick Data does not support this field.
Filtered Price	Numeric decimal	

Quote Data

Field	Type	Description
Date	MM/DD/YYYY	
Time Stamp	HH:MM:SS:mmm	
Exchange	Numeric decimal	
Quote	Numeric decimal	
Quote Size	Numeric decimal	
Bid Ask Flag	Alphanumeric	B= Bid, A=Ask, I=Indicative Price

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:

CompanyInfo.csv

Sample

VAR1,VARTA AG O.N. KONV.,DE000A0TGJ55,01/02/2003,12/31/2007,1
ADS,ADIDAS AG O.N.,DE0005003404,01/02/2003,12/31/2007,2
ACGA,AZEGO AG,DE000A0PNL64,01/02/2003,12/31/2007,3
ADL,ADLER REAL ESTATE AG,DE0005008007,01/02/2003,12/31/2007,4

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#.

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

Sample

1,07/30/2007,4
3,11/16/2007,4
46,09/12/2007,0.5
171,07/10/2007,0.5

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.

Cash Dividends (Dividends.csv)

Sample

2,03/07/2007,05/11/2007,05/10/2007,05/11/2007,0.42,0.42,EUR
6,03/14/2007,07/02/2007,06/29/2007,07/02/2007,0.5,,EUR
7,03/09/2007,05/04/2007,05/03/2007,05/04/2007,2.95,,EUR
8,03/09/2007,05/04/2007,05/03/2007,05/04/2007,3.0,,EUR

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