



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

Version 2.2

1.0 Trade Data

Sample

07/19/2007,09:00:35.000,203.9,122,9829,9859,
07/19/2007,09:00:35.000,203.9,179,9829,9859,
07/19/2007,09:00:35.000,203.9,12,9577,9859,
07/19/2007,09:00:35.000,203.9,54,9832,9859,
07/19/2007,09:00:35.000,203.9,500,9832,9843,
07/19/2007,09:00:35.000,203.9,266,9832,9884,
07/19/2007,09:00:35.000,203.9,75,9832,9410,
07/19/2007,09:01:01.000,203.25,100,9859,9391,203.9
07/19/2007,09:01:33.000,203.0,100,9811,9391,203.9

File Layout

Each tick contains 7 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
Price	Numeric
Volume	Numeric
Seller	Numeric –
Buyer	Numeric –
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

07/19/2007,09:00:01.000,204.0,204.0,1567,1750
07/19/2007,09:00:03.000,204.0,204.0,1542,1750
07/19/2007,09:00:08.000,204.0,204.0,1349,1750
07/19/2007,09:00:10.000,204.0,204.0,1569,1750
07/19/2007,09:00:12.000,204.0,204.0,1569,1872
07/19/2007,09:00:14.000,204.0,204.0,1542,1872
07/19/2007,09:00:17.000,204.0,204.0,1349,1872
07/19/2007,09:00:24.000,203.9,203.9,1349,1574
07/19/2007,09:00:35.000,203.25,203.9,100,225
07/19/2007,09:00:56.000,203.25,203.85,100,177
07/19/2007,09:01:01.000,203.0,203.85,100,177
07/19/2007,09:01:01.000,203.0,203.8,100,81
07/19/2007,09:01:09.000,203.0,203.8,100,214

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
Bid	Numeric
Ask	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

A3TV, ANTENA3TV, ES0109427734, 12/01/2004, 12/31/2007, 1
ABE, ABERTIS "A", ES0111845014, 12/01/2004, 12/31/2007, 2
ABE.P, ABERTIS "B", ES0111845113, 12/01/2004, 12/31/2007, 3

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,EUR
2,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,EUR
2,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,EUR
3,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,EUR
3,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,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