



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

**Version 1.0**

# Overview

Tick Data provides two types of market data for issues traded on the Euronext exchange:

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

Trade data begins April 1, 2002 for Amsterdam, Brussels, and Paris. Lisbon was added to the Trade data beginning January 1, 2004. Quote data begins July 1, 2004. Quote data includes data from Amsterdam, Brussels, Lisbon, and Paris.

## Trade Data

Begins 01/02/2002

Field	Type	Description
Trade Date	MM/DD/YYYY	Date when the trade was executed, modified or cancelled
Trade Time	HH:MM:SS:mmm	
Trade Price	Numeric decimal	
Trade Volume	Numeric integer	
Value in Euros	Numeric decimal	Total value traded, expressed in euros
Cross Trade Indicator	Null	Indicates whether the trade originates from a cross order type. That is a buy-sell order.  Possible values 0 = Not a cross trade 1 = Ordinary cross trade 3 = Basket cross trade 4 = Valuation trade 5 = Internal trade 6 = Internal cross trade 7 = Internal basket cross trade
Registered Number	Numeric integer	Unique trade ID when combined with the trade date, internal code and quotation place. When a trade is cancelled or modified, a new ID is provided.
Quotation Place	Character (1)	Place where trade was executed Possible values: A = Amsterdam B = Brussels L = Lisbon P = Paris
Trade Indicator		Indicates whether the record concerns a trade or a trade cancellation. Possible values 1 Trade 2 Trade cancellation
Trade Execution Date	HH:MM:SS:mmm	Optional. Date when the trade took place if other than Trade date

Excluded Record Flag	Character (1)	X if the Trade Date and Trade Execution date are not equal
----------------------	---------------	--

# Quote Data

Begins 07/01/2004

Field	Type	Description
Date	MM/DD/YYYY	
Time Stamp	HH:MM:SS:mmm	
Bid Price	Numeric decimal	
Ask Price	Numeric decimal	
Bid Size	Numeric integer	
Ask Size	Numeric integer	
Number of Orders at Bid	Numeric integer	
Number of Order at Ask	Numeric integer	
Quote Location	Character (1)	Place where quote was executed Possible values: A = Amsterdam B = Brussels L = Lisbon P = Paris
Quote ID	Numeric integer	Unique ID for Quote

# 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

---

NL0000335578,BINCKBANK,NLD,AMSTERDAM,EUR,Share,01/02/2002,12/31/2007,1  
NL0000852564,AALBERTS INDUSTRI,NLD,AMSTERDAM,EUR,Share,01/02/2002,12/31/2007,4  
NL0000300507,ABN AMRO HOLDING,NLD,AMSTERDAM,EUR,Share,01/02/2002,12/31/2007,5

Field Name	Type	Description
<b>ISIN</b>	Character	<b>International Securities Identifying Number</b> uniquely identifies a security
<b>Company Name</b>	Character	Company name.
<b>Country</b>	Character	Country of domicile
<b>Exchanges</b>	Character	Exchange on which instrument is listed. May be more than one exchange
<b>Currency</b>	Character	Currency instrument is traded in
<b>Category</b>	Character	Type of instrument
<b>First Date</b>	Date	The first date for which data is available for the company.
<b>Last Date</b>	Date	The last date for which data is available for the company.
<b>Company id</b>	Numeric	Tick Data's Internal ID#.

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

### **Sample**

---

1,11/28/2007,0.7503157895  
4,05/18/2007,0.25  
9,08/23/2007,1.25

### **File Layout**

---

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

<b>Field Name</b>	<b>Type</b>	<b>Description</b>
<b>Symbol or ID</b>	Character	Stock symbol or ID#. Depends on data being delivered by ID or by Symbol.
<b>Effective date</b>	Date	MM/DD/YYYY - Date of stock split or dividend.
<b>Ratio</b>	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

---

1,04/23/2007,0.2465,0.29,1,T  
 1,07/30/2007,0.119,0.14,1,S  
 4,04/25/2007,0.935,1.1,1,T  
 5,04/30/2007,0.8075,0.95,1,T

### File Layout

---

Field Name	Notes
<b>Company ID or Symbol</b>	Depends on data being delivered by ID or by Symbol.
<b>Ex-Date</b>	no definition required
<b>Net Amount</b>	no definition required
<b>Gross Amount</b>	no definition required
<b>Dividend Type</b>	<p>Indicates the type of dividend distributed.</p> <p>Possible values            0 Share payback            1 Ordinary            2 Extraordinary            3 Bonus            4 Capital gain            5 Liquidation distribution            6 Indemnity            7 Sale of equities            8 Interest proportion            9 Loyalty bonus            Space Not available</p>
<b>Payment Type</b>	<p>Indicator providing further information on dividend (eg interim dividend, global dividend)</p> <p>Possible values            A Interim dividend            D Miscellaneous            E Estimated interim dividend            F Estimated balance            G Estimated global dividend            S Balance of global dividend            T Global dividend            Space Not available</p>