



Time Series Tools: Corporate Actions & Ticker Maps

File Format Guide

Version 1.0

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Overview

As a provider of global intraday time series data, Tick Data has built up a very broad and deep database of corporate actions and ticker mapping information over the years. This information is critical to our ability to provide research-quality intraday time series to quantitative analysts and traders. We now offer these time series tools to our clients as stand-alone products.

IMPORTANT: Tick Data's corporate actions and ticker mapping information is meant to be used to build and maintain accurate time series. It is not meant to be a substitute for an enterprise corporate actions solution, designed to maintain security master files.

File Naming Convention

Tick Data delivers files named by its internal ID number (referred to as the "Company ID" in the file layouts). We do this so that we are able to deliver files for two companies that have the same symbol – one active and one or more inactive. For example, Chrysler (ticker = C, ID# = 1208) and Citigroup (ticker = C, ID# = 1335). All supporting corporate action files will also reference our Internal ID#.

3149	9/7/2007	9/20/2007	9/24/2007	10/25/2007	0.28	USD
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On occasion, we will deliver data upon client request where the files are name by current or last valid symbol. If data is requested in this convention, then all supporting corporate action files will also reference symbol.

EMC	9/7/2007	9/20/2007	9/24/2007	10/25/2007	0.28	USD
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Standard Corporate Actions Files

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

- CompanyInfo.asc – provides a map of Tick Data’s internal ID# to current company symbol, company name, and identifier (e.g. CUSIP).
- StockSplits.csv – provides adjustment ratios for stock splits and stock dividends.
- Mergers.csv – provides adjustment ratios for a certain type of stock split where price should be adjusted, but volume should not be adjusted.
- Dividends.asc – provides the amount of cash dividends.
- Events.csv – provides information for new listings, exchange hops (e.g. a company moving from NASDAQ to NYSE), company name changes, and symbol changes.

For US equities and US options, we also include an OTC file (“OTC_BB_Dates.asc”). In the US stock market, a stock can move between the National Market System (NMS) and the Over-the-Counter (OTC) market, which includes the OTC Bulletin Boards (OTCBB or “Bulletin Boards”) and Pink Sheets. When a stock is traded OTC its quotes and trades are NOT reported to the consolidated tape, and therefore the stock does not appear in TAQ. Since Tick Data bases its US equity data set on TAQ, we do not have data for stocks trading on the OTCBB or Pink Sheets. For example, KMRT traded on NASDAQ, went OTCBB, and emerged from bankruptcy as KM. We will not have data during the OTC period. We include the following file to report:

For US options (OPRA), we also include a file (“OptionInfo.asc”) that provides a map of OPRA Class Symbols to Tick Data’s internal ID number (Company ID), and the dates to which the match applies.

The format of each of these corporate actions files is described in the sections that follow.

US Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – US Equities

TWX,TWX,TIME WARNER INC.,887317105000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,357
GE,GE,GENERAL ELECTRIC CO,369604103000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,3149
MSFT,MSFT,MICROSOFT CORP,594918104002,NASDAQ GLOBAL SELECT MARKET,,01/04/1993,09/30/2007,5061
PCP,PCP,PRECISION CASTPARTS CORP,740189105000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,5822

CompanyInfo File Layout – US Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol	Character	Stock symbol. See Appendix A for details on suffixes.
File Name	Character	Name of file if data is delivered named by Symbol rather than by Company ID.
Company Name	Character	Company name.
CUSIP	Character	CUSIP number, which uniquely identifies a security. The Committee on Uniform Security Identification Procedure (CUSIP) assigns the first nine digits: <ul style="list-style-type: none">• Digits/characters 1-6 identify the issuer• Digits/characters 7-9 identify the issue.• For US equities, the last three digits are applied by the NSCC to distinguish between NYSE, AMEX, and NASD issues:<ul style="list-style-type: none">○ NYSE 000○ NYSE when issued 100○ AMEX 001○ AMEX when issued 101○ NASD 002○ NASD when issued 102
Exchange	Character	Current exchange on which the symbol is traded.
Industry Code	Character	NYSE industry code. See Appendix B. Null after 01/01/2000.
First Date	Date	The first date for which data is available for the company.
Last Date	Date	The last date for which data is available for the company.
Company ID	Numeric	Tick Data's Internal ID number.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – US Equities

AEG,05/13/2003,0.96
CXWPRB,03/31/2003,0.97
PSS,03/27/2003,0.33333333
ROL,03/10/2003,0.66666667

StockSplits File Layout – US Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Exchange(s)</i>	<i>Description</i>
Symbol	Character	AMEX NASDAQ NYSE	Stock symbol. See Appendix A for details on suffixes.
Split_Date	Date	AMEX NASDAQ NYSE	Date of stock split or stock dividend.
Ratio	Numeric	AMEX NASDAQ NYSE	Percentage of adjustment made to the price of the symbol due to a stock split, stock distribution, stock dividend, or cash dividend.

Dividends (Dividends.csv)

Dividends Sample – US Equities

980,12/06/2005,01/04/2006,02/01/2006,01/06/2006,0.0,0.28,USD
679,11/22/2005,01/04/2006,02/10/2006,01/06/2006,0.0,0.12,USD

Dividends File Layout – US Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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

Events (Events.csv)

Events Sample – US Equities

8370,YELL,YRCW,01/04/2006
17948,UNA,IN,01/03/2006

Events File Layout – US Equities

Each record contains four (4) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company ID or by Symbol.
Old Symbol	no definition required
New Symbol	no definition required
Date	no definition required

Toronto Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – Toronto Equities

RCH,RICHELIEU HARDWARE LTD.,,,~,01/02/2001,09/29/2006,1244
WDO,WESDOME GOLD MINES LTD.,,,~,01/02/2001,09/29/2006,1264
TD,TORONTO-DOMINION BANK (THE),,,~,01/02/2001,09/29/

CompanyInfo File Layout – Toronto Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol or ID#	Character	Stock symbol or ID#. Depends on data being delivered by ID or by Symbol.
Company Name	Character	Company name.
CUSIP	Character	CUSIP number, which uniquely identifies a security. The Committee on Uniform Security Identification Procedure (CUSIP) assigns the first nine digits: <ul style="list-style-type: none">• Digits/characters 1-6 identify the issuer• Digits/characters 7-9 identify the issue.
Exchange	Character	Current exchange on which the symbol is traded.
IMO	Character	null
First Date	Date	The first date for which data is available for the company.
Last Date	Date	The last date for which data is available for the company.
Company ID	Numeric	Tick Data's Internal ID number.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – Toronto Equities

1264,02/06/2006,1.538462
324,06/14/2007,0.50000
408,07/16/2007,0.25000

StockSplits File Layout – Toronto Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol or ID	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Split_Date	Date	Date of stock split or stock 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.

Dividends (Dividends.csv)

Dividends Sample – Toronto Equities

1244,01/25/2006,02/06/2006,02/22/2006,02/08/2006,0.0,0.06,CAD
2731,01/05/2006,02/08/2006,03/01/2006,02/10/2006,0.0,0.26,USD
1,01/31/2006,02/09/2006,03/01/2006,02/13/2006,0.0,0.025,CAD

Dividends File Layout – Toronto Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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	Null = Canadian \$ A = US \$ B = British Pounds C= Australian \$ E = Japanese Yen

Events (Events.csv)

Events Sample – Toronto Equities

1264,WDO,RIV,02/06/2006

Events File Layout – Toronto Equities

Each record contains four (4) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company ID or by Symbol.
Old Symbol	no definition required
New Symbol	no definition required
Date	no definition required

London Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – London Equities

BDV,BDV,BARONSMEAD VCT PLC,GB0000803584,GB,GBX,SEQ1,SEQ1,01/02/2003,03/14/2007,152
CBG,CBG,CLOSE BROS GROUP PLC,GB0007668071,GB,GBX,STMM,F25F,01/02/2003,03/14/2007,247
GSK,GSK,GLAXOSMITHKLINE PLC,GB0009252882,GB,GBX,SET1,FE10,01/02/2003,03/14/2007,619
INNO,INNO,INNOVISE PLC,GB0030284854,GB,GBX,AIM1,AIMP,02/13/2003,03/14/2007,2969
ASF,ASF,ASFARE GROUP PLC,GB0033997387,GB,GBX,AIMI,AIMT,12/12/2003,03/14/2007,4170

CompanyInfo File Layout – London Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol or ID#	Character	Stock symbol or ID#. Depends on data being delivered by ID or by Symbol.
File Name	Character	Name of file if data is delivered named by Symbol rather than by Company ID.
Company Name	Character	Company name.
TI Code	Character	
Country	Character	
Currency	Character	
LSE Segment	Character	
Sector	Character	
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 number.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – London Equities

9130,01/23/2008,0.5
10661,10/19/2005,0.5
11573,06/23/2009,5

StockSplits File Layout – London Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description (s)</i>
Symbol or ID	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Effective Date	Date	Date of stock split or stock 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.

Dividends (Dividends.csv)

Dividends Sample – London Equities

9130,11/14/2006,11/16/2006,11/20/2006,,0.0792,0.0892,USD
10661,08/16/2007,09/05/2007,09/07/2007,10/01/2007,,0.18,USD
11415,03/18/2009,03/25/2009,03/27/2009,03/30/2009,15.0,16.6667,GBP
11473,06/02/2008,06/25/2008,06/27/2008,08/08/2008,0.017,0.02,USD
11473,02/04/2009,03/18/2009,03/20/2009,04/17/2009,0.0255,0.03,USD
11473,06/29/2009,07/15/2009,07/17/2009,08/07/2009,0.02,0.0235294,USD
11506,03/03/2009,05/20/2009,05/22/2009,06/18/2009,0.22,0.244444,GBP
11573,11/28/2008,12/03/2008,12/05/2008,12/22/2008,0.045,,USD

Dividends File Layout – London Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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

Events (*Events.csv*)

Events Sample – London Equities

11679,Listing,,LIT,10/02/2008
11679,Ticker Symbol Change,LIT,DBAY,06/30/2009
11679,Name Change,LIT PLC,DOUGLASBAY CAPITAL PLC,06/30/2009
11759,Listing,,BLUA,12/10/2008
11759,Ticker Symbol Change,BLUA,ASTA,06/15/2009

Events File Layout – London Equities

Each record contains five (5) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company ID or by Symbol.
Event	Description of the event. For example, Listing, Ticker Symbol Change, Name Change.
Old Value	no definition required
New Value	no definition required
Date	no definition required

Deutsche Boerse Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – Deutsche Boerse Equities

VARI,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

CompanyInfo File Layout – Deutsche Boerse Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol or ID#	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Company Name	Character	Company name.
ISIN	Character	“International Securities Identifying Number” uniquely identifies the 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 number.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – Deutsche Boerse Equities

646,09/10/2008,0.8
799,06/29/2007,0.5
975,07/21/2008,0.25

StockSplits File Layout – Deutsche Boerse Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description (s)</i>
Symbol or ID	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Effective Date	Date	Date of stock split or stock 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.

Dividends (Dividends.csv)

Dividends Sample – Deutsche Boerse Equities

646,04/08/2009,06/19/2009,06/18/2009,06/19/2009,0.08,0.08,EUR
799,03/26/2009,05/21/2009,05/20/2009,05/21/2009,0.15,0.15,EUR
955,02/26/2009,06/10/2009,06/09/2009,06/10/2009,0.7,0.7,EUR

Dividends File Layout – Deutsche Boerse Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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

Events (Events.csv)

Events Sample – Deutsche Boerse Equities

646,Listing,,IGP,01/02/2003
646,Name Change,INFOGENIE AG KONV., WIRE CARD AG,03/22/2005
646,Name Change,WIRE CARD AG,WIRECARD AG,06/30/2006
646,Ticker Symbol Change,IGP,WDI,11/20/2006

Events File Layout – Deutsche Boerse Equities

Each record contains five (5) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company ID or by Symbol.
Event	Description of the event. For example, Listing, Ticker Symbol Change, Name Change.
Old Value	no definition required
New Value	no definition required
Date	no definition required

Euronext Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – Euronext Equities

FR0000120271,TOTAL,FRA,AMSTERDAM | PARIS | BRUSSELS,EUR,15,01/02/2002,01/11/2008,9000027
NL0000852564,AALBERTS INDUSTRI,NLD,AMSTERDAM,EUR,Share,01/02/2002,12/31/2007,4
ES0113790531,BANCO POP.ESPANOL,ESP,LISBON | PARIS,EUR,15,01/02/2002,01/11/2008,9000078

CompanyInfo File Layout – Euronext Equities

These fields are comma-separated and are laid out as follows:

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

Stock Splits (*StockSplits.csv*)

StockSplits Sample – Euronext Equities

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

StockSplits File Layout – Euronext Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description (s)</i>
Symbol or ID	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Effective Date	Date	Date of stock split or stock 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.

Dividends (Dividends.csv)

Dividends Sample – Euronext Equities

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

Dividends File Layout – Euronext Equities

Each record contains six (6) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company ID or by Symbol.
Ex-Date	no definition required
Net Amount	no definition required
Gross Amount	no definition required
Dividend Type	Indicates the type of dividend distributed. Possible values include: 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
Payment Type	Indicator providing further information on dividend (e.g. interim dividend, global dividend). Possible values include: A Interim dividend D Miscellaneous E Estimated interim dividend F Estimated balance G Estimated global dividend S Balance of global dividend T Global dividend

Borsa Italiana Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – Borsa Italiana Equities

ACE,ACEA,IT0001207098,01/02/2004,12/31/2007,1
CFI,BANCA CR FIRENZE,IT0004194970,01/02/2004,12/31/2007,93
CLE,CLASS EDITORI,IT0001276408,01/02/2004,12/31/2007,97

CompanyInfo File Layout – Borsa Italiana Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol or ID#	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Company Name	Character	Company name.
ISIN	Character	“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 number.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – Borsa Italiana Equities

3,08/27/2007,0.2
93,03/05/2007,1.66667
97,05/07/2007,0.90909

StockSplits File Layout – Borsa Italiana Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description (s)</i>
Symbol or ID	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Effective Date	Date	Date of stock split or stock 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.

Dividends (Dividends.csv)

Dividends Sample – Borsa Italiana Equities

93,03/27/2007,05/21/2007,05/18/2007,05/24/2007,,0.1,EUR
97,03/29/2007,05/07/2007,05/04/2007,05/10/2007,,0.01,EUR

Dividends File Layout – Borsa Italiana Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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

Bolsa de Madrid Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – Madrid Equities

BBVA,BBVA,ES0113211835,12/01/2004,12/31/2007,23
REP,REPSOL YPF,ES0173516115,12/01/2004,12/31/2007,104
SAN,BANCO SANTANDER SA,ES0113900J37,12/01/2004,12/31/2007,107
TEF,TELEFONICA,ES0178430E18,12/01/2004,12/31/2007,117

CompanyInfo File Layout – Madrid Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol or ID#	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Company Name	Character	Company name.
ISIN	Character	“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 number.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – Madrid Equities

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

StockSplits File Layout – Madrid Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description (s)</i>
Symbol or ID	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Effective Date	Date	Date of stock split or stock 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.

Dividends (Dividends.csv)

Dividends Sample – Madrid Equities

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

Dividends File Layout – Madrid Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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

Japan Equities

Company Information (CompanyInfo.csv)

CompanyInfo Sample – Japan Equities

1301,KYOKUYO CO. LTD.,JP3257200000,01/06/2003,12/31/2007,1
1305,DAIWA ETF-TOPIX,JP3027620008,01/06/2003,12/31/2007,2
1306,TOPIX EXCHANGE TRADED FUND,JP3027630007,01/06/2003,12/31/2007,3

CompanyInfo File Layout – Japan Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol or ID#	Character	Stock symbol (Nikkei Internal ID) or Tick Data ID. Depends on whether the data is being delivered by Company ID or by Symbol.
Company Name	Character	Company name.
ISIN	Character	“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 number.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – Japan Equities

100,03/27/2007,0.33333
109,08/07/2007,2
310,06/26/2007,0.90909

StockSplits File Layout – Japan Equities

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description (s)</i>
Symbol or ID	Character	Stock symbol or ID#. Depends on whether the data is being delivered by Company ID or by Symbol.
Effective Date	Date	Date of stock split or stock 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.

Dividends (Dividends.csv)

Dividends Sample – Japan Equities

2,07/10/2007,07/05/2007,07/10/2007,08/20/2007,,18.96,JPY
3,07/10/2007,07/05/2007,07/10/2007,08/17/2007,,16.0,JPY
5,07/09/2007,07/03/2007,07/08/2007,08/16/2007,,17.63,JPY

Dividends File Layout – Japan Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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

US Equity Options (OPRA)

Company Information (CompanyInfo.csv)

CompanyInfo Sample – US Equities

TWX,TWX,TIME WARNER INC.,887317105000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,357
 GE,GE,GENERAL ELECTRIC CO,369604103000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,3149
 MSFT,MSFT,MICROSOFT CORP,594918104002,NASDAQ GLOBAL SELECT MARKET,,01/04/1993,09/30/2007,5061
 PCP,PCP,PRECISION CASTPARTS CORP,740189105000,NEW YORK STOCK EXCHANGE,,01/04/1993,09/30/2007,5822

CompanyInfo File Layout – US Equities

These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Symbol	Character	Stock symbol. See Appendix A for details on suffixes.
File Name	Character	Name of file if data is delivered named by Symbol rather than by Company ID.
Company Name	Character	Company name.
CUSIP	Character	CUSIP number, which uniquely identifies a security. The Committee on Uniform Security Identification Procedure (CUSIP) assigns the first nine digits: <ul style="list-style-type: none"> • Digits/characters 1-6 identify the issuer • Digits/characters 7-9 identify the issue. • For US equities, the last three digits are applied by the NSCC to distinguish between NYSE, AMEX, and NASD issues: <ul style="list-style-type: none"> ○ NYSE 000 ○ NYSE when issued 100 ○ AMEX 001 ○ AMEX when issued 101 ○ NASD 002 ○ NASD when issued 102
Exchange	Character	Current exchange on which the symbol is traded.
Industry Code	Character	NYSE industry code. See Appendix B. Null after 01/01/2000.
First Date	Date	The first date for which data is available for the company.
Last Date	Date	The last date for which data is available for the company.
Company ID	Numeric	Tick Data's Internal ID number.

Option Class Symbol Map (*OptionInfo.csv*)

OptionInfo Sample – US Options

KO,09/11/2007,09/12/2007,4283
VKO,09/11/2007,09/12/2007,4283
WKO,09/11/2007,09/12/2007,4283
MTW,09/11/2007,09/12/2007,4656
VMT,09/11/2007,09/12/2007,4656
YLD,09/11/2007,09/12/2007,4656

OptionInfo File Layout – US Options

Each record contains four (4) fields of data, and serves to map each option class symbol to Tick Data's Internal ID number. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Option Class Symbol	Character	Class symbol assigned to the underlying instrument.
Start Date	Date	The date on which the class symbol assignment started.
End Date	Date	The date on which the class symbol assignment ended.
Company ID	Numeric	Tick Data's Internal ID number for the underlying instrument.

Stock Splits (*StockSplits.csv*)

StockSplits Sample – US Options

AEG,05/13/2003,0.96
APA,04/02/2003,0.95
BRL,03/17/2003,0.66666667
CBI,02/10/2003,0.5
CXWPRB,03/31/2003,0.97
PSS,03/27/2003,0.33333333
ROL,03/10/2003,0.66666667

StockSplits File Layout – US Options

Each record contains three (3) fields of data. These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Exchange(s)</i>	<i>Description</i>
Symbol	Character	AMEX NASDAQ NYSE	Stock symbol. See Appendix A for details on suffixes.
Split_Date	Date	AMEX NASDAQ NYSE	Date of stock split or stock dividend.
Ratio	Numeric	AMEX NASDAQ NYSE	Percentage of adjustment made to the price of the symbol due to a stock split, stock distribution, stock dividend, or cash dividend.

Dividends (Dividends.csv)

Dividends Sample – US Equities

Company ID	Declared Date	Ex-Date	Record Date	Pay Date	Net Amount	Gross Amount	Currency Type
3149	9/7/2007	9/20/2007	9/24/2007	10/25/2007		0.28	USD
5822	8/15/2007	9/5/2007	9/7/2007	10/1/2007		0.03	USD

Dividends File Layout – US Equities

Each record contains eight (8) fields of data. These fields are laid out as follows:

<i>Field Name</i>	<i>Notes</i>
Company ID or Symbol	Depends on whether the data is being delivered by Company 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 – Stock Suffixes

NYSE and AMEX Issues

All securities on the NYSE and AMEX are identified by a three-character symbol. The following table lists the valid four- to seven-character suffix identifiers.

<u>Description</u>	<u>Suffix</u>
Class A	A
Class A Called	ACL
Class A Convertible	ACV
Class A When Issued	AWI
Class B	B
Class B Called	BCL
Class B Convertible	BCV
Class B When Issued	BWI
Called	CL
Certificate	CT
Convertible	CV
Convertible Called	CVCL
Ex-Dividend	XD
Ex-Rights	XRT
Without Warrants	XW
Part Called	PTCL
Preferred	PR
Preferred A through Preferred Z	PRA through PRZ
Preferred Called	PRCL
Preferred When Issued	PRWI
Rock Island Certificate UP	CTUP
Rights	RT
Rights When Issued	PRWI
Special	SP
Stamped	SD
Warrants	WS
Warrants Class A	WSA
Warrants Class B	WSB
Warrants When Issued	WSWI
With Warrants	WW
When Distributed	WD
When Issued	WI

NASDAQ Issues

A unique four- or five-letter symbol is assigned to NASDAQ securities. If a fifth letter appears, it identifies the issue as other than a single issue of common stock or capital stock. A list of fifth-letter identifiers and a description of what each represent follows:

<u>Description</u>	<u>Suffix</u>
Class A	A
Class B	B
Issuer qualification exception ¹	C
New	D
Delinquent in required filings with the SEC	E
Foreign	F
First convertible bond	G
Second convertible bond, same company	H
Third convertible bond, same company	I
Voting	J
Nonvoting	K
Miscellaneous situations, such as depositary receipts, stubs, additional warrants, and units....	L
Fourth preferred, same company	M
Third preferred, same company	N
Second preferred, same company	O
First preferred, same company	P
Bankruptcy - The issuer is involved in bankruptcy proceedings	Q
Rights	R
Shares of beneficial interest	S
With warrants or with rights	T
Units	U
When-issued and when-distributed	V
Warrants	W
ADR (American Depositary Receipt)	Y
Miscellaneous situations, such as depositary receipts, stubs, additional warrants, and units....	Z

Source: NASDAQ website: <http://www.nasdaq.com/reference/glossary.stm>

¹ The issuer has been granted a continuance in NASDAQ under an exception to the qualification standards for a limited period.

Appendix B – NYSE Industry Codes

Industry Group	Code
INDUSTRIALS	100
Aerospace	102
Aircraft	102A
Parts and Equipment	102B
Business Supplies and Services	104
Machines and Equipment (Excl. Computers)	104A
Supplies	104B
Services	104C
Chemicals	106
Diversified Chemicals	106A
Specialized	106B
Computers, Data Processing	108
Computer Systems	108A
Data Processing, Software	108B
Peripheral Devices and Supplies	108C
Construction	110
Residential	110A
Industrial	110B
Cement	110C
Lumber, Wood	110D
Other Building Materials and Products	110E
Electrical Equipment	112
Electronics	114
Semi Conductors and Other Components	114A
Telecommunications Equipment	114B
Test, Control Instruments and Systems	114C
Other Systems and Equipment	114D
Environmental Control	116

Foods, Beverages	118
Beverages	118A
Branded Food Products	118B
Processing and Production	118C
Wholesalers	118D
Health and Beauty Products	120
Personal Health Products	120A
Toiletries, Cosmetics, Perfumes	120B
Health Care Services	122
Equipment and Supplies	122A
Health Care Facilities	122B
Household Goods	124
Appliances	124A
Furnishings and Fixtures	124B
Housekeeping Products	124C
House-wares	124D
Industrial Machinery and Equipment	126
Heavy Machinery	126A
Machine Tools	126B
Measuring and Control Devices	126C
Transmissions and Engines	126D
Other Industrial Equipment	126E
Lodging, Restaurants	128
Hotels, Motels	128A
Restaurants	128B
Mining, Refining, Fabricating	130
Aluminum	130A
Coal	130B
Gold, Silver	130C
Steel, Iron	130D
Other Non-Ferrous Metals	130E
Motor Vehicles	132
Auto and Truck	132A
Parts and Equipment	132B

Oil and Gas	134
Crude Production	134A
Contract Drilling, Exploration	134B
Integrated Domestic Refiners	134C
Integrated International Refiners	134D
Non-Integrated Refiners	134E
Services and Equipment	134F
Packaging	136
Glass	136A
Metal	136B
Paper	136C
Other	136D
Paper Production	138
Pharmaceuticals	140
Publishing	142
Newspaper Chains	142A
Magazines	142B
Books	142C
Recreation Services and Products	144
Broadcasting	144A
Gaming Operations and Services	144B
Leisure Time Products	144C
Motion Pictures, Entertainment Services	144D
Outdoor Recreational Vehicles and Equipment	144E
Retail Trade	146
Department Store Chains	146A
Discount Variety Chains	146B
Drug Store Chains	146C
Supermarkets, Food Stores	146D
Hardware, Furniture Stores	146E
Specialty Apparel Shops	146F
Other Retail Operations	146G
Textiles, Apparel	148
Textile and Mill Products	148A
Clothing Companies	148B
Shoes	148C
Tires, Rubber	150

Tobacco	152
Wholesalers, Distributors	154
Consumer Products (Non-Food)	154A
Industrial Products	154B
Multi-Industry	170
Other	180
Manufacturing	180A
Services	180B
TRANSPORTATION	200
Air	202
Passenger Airlines	202A
Freight Airlines	220B
Rail	204
Trucking	206
Other Transportation Services	208
UTILITIES	300
Electric Services	302
Gas Services	304
Distribution and Integrated Natural Gas Cos.	304A
Natural Gas Transmission Companies	304B
Other Gas Services	304C
Telecommunications	306
Water Supply Companies	308
Multi-Service Companies	310

FINANCE, REAL ESTATE	400
Banks	402
Multinational	402A
Regional	402B
Savings and Loan Associations	402C
Brokerage Services	404
Closed-End Investment Companies	406
Bond Funds	406A
Stock Funds	406B
Specialty Funds	406C
Finance Companies	408
Insurance	410
Brokers, Agents	410A
Carriers	410B
Trusts	412
Real Estate Investment Trusts (REITS)	412A
Oil Royalty Trust	412B
Other Trusts	412C
Real Estate	414
Diversified Financial Services	416