



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

Version 1.2

1.0 Trade Data

Sample

07/05/2011,17:09:08.988,46.33,5900,0,,
07/05/2011,17:09:08.988,46.33,2900,0,,
07/05/2011,17:09:08.988,46.33,500,0,,
07/05/2011,17:09:08.988,46.33,1100,0,,
07/05/2011,17:09:08.988,46.33,600,0,,
07/05/2011,17:09:08.988,46.33,5200,0,,
07/05/2011,17:09:08.988,46.33,1000,0,,
07/05/2011,17:47:00.353,46.32,400,24,,
07/05/2011,17:47:00.353,46.32,400,24,,
07/05/2011,17:47:00.353,46.32,100,24,,
07/05/2011,17:47:00.353,46.32,400,24,,

File Layout

Each tick contains 9 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.000 – milliseconds (use this custom format in Excel)
Price	Numeric
Volume	Numeric
Sales Condition	Numeric (See Appendix A – Sales Condition Codes)
Exclude Record Flag ¹	Filtered trade indicator. “X” is present if Tick Data recommends exclusion of trade from time series due to condition code(s).
Filtered Price	A suggested replacement trade price if Tick Data’s proprietary algorithms suspect the report trade price is in error.
Seller	ID number of seller
Buyer	ID number of buyer

¹ The following condition code is excluded: 26. Refer to Appendix A for the list of condition codes

2.0 Quote Data

Sample

07/05/2011,09:45:11.822,23.79,23.79,300,100
07/05/2011,09:45:15.055,23.8,23.8,100,100
07/05/2011,09:45:16.416,23.8,23.8,100,400
07/05/2011,09:45:22.147,23.79,23.79,500,400
07/05/2011,09:45:23.194,23.78,23.78,1400,900
07/05/2011,09:45:24.303,23.78,23.78,1400,1400
07/05/2011,09:45:26.039,23.8,23.8,2200,1700
07/05/2011,09:45:26.523,23.8,23.8,2200,2000
07/05/2011,09:45:39.382,23.8,23.8,2200,2300
07/05/2011,09:45:41.899,23.8,23.8,2200,2500
07/05/2011,09:46:01.790,23.8,23.8,2200,2700
07/05/2011,09:46:05.741,23.8,23.8,2200,2800

File Layout

Each tick contains 6 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>
Quote Date	MM/DD/YYYY
Quote Time	HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Bid Price	Numeric
Ask Price	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

```
PEFX5, PETROFLEX, BRPEFXACNPA9, 01/03/2005, 07/04/2011, 772  
PETR3, PETROBRAS, BRPETRACNOR9, 01/03/2005, 07/04/2011, 773  
PETR4, PETROBRAS, BRPETRACNPR6, 01/03/2005, 07/04/2011, 774
```

Field Name	Type	Description
Symbol or ID#	Character	Most recent stock 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	Most recent Tick Data 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,BRL
2,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,BRL
2,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,BRL
3,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,BRL
3,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,BRL

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

Appendix A – Sales Condition Codes

Sales Condition	Notes
0	Trade made in electronic session
23	Trade made by Mega Bolsa Control
24	After-market trade
26	Out of sequence trade*

*NOTE: Since 11.1.2011, trades with Sales Condition Code #26 are flagged for exclusion in the 'Exclude Record Flag' field. Prior to 11.1.2011, trades with Sales Condition Code #26 are **not** flagged with the 'Exclude Record Flag', meaning that even though we recommend removing these trades from output data, they are not flagged for exclusion by default prior to November 2011. Users wishing to remove these trades can filter them out in TickWrite®.