



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

Version 1.4

1.0 Trade Data

Sample

06/08/2012,08:30:00.446,34.6,13,13,,
06/08/2012,08:30:00.659,34.6,3000,13,,
06/08/2012,08:30:00.664,34.6,21987,13,,
06/08/2012,08:30:00.903,34.6,8013,13,,
06/08/2012,08:30:00.912,34.6,1000,13,,
06/08/2012,08:30:00.912,34.6,850,13,,
06/08/2012,08:30:00.926,34.6,12637,13,,
06/08/2012,08:30:00.974,34.6,30000,13,,
06/08/2012,08:30:01.137,34.6,9363,13,,
06/08/2012,08:30:01.143,34.6,15637,13,,
06/08/2012,08:30:01.152,34.6,6363,13,,
06/08/2012,08:30:01.165,34.6,10000,13,,
06/08/2012,08:30:01.213,34.6,2000,13,,
06/08/2012,08:30:01.213,34.6,5000,13,,
06/08/2012,08:30:01.837,34.6,1637,13,,

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.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.

¹ The following condition codes are excluded: 11, 12, 14, 15, 17, 18, 19, 1703, 1720, 1722, 2301, and 2322. Refer to Appendix A for the list of condition codes

2.0 Quote Data

Sample

06/08/2012,08:00:02.682,34.65,35.65,1000,10000
06/08/2012,08:00:03.528,34.65,35.65,1013,10000
06/08/2012,08:00:03.742,34.97,35.65,13,10000
06/08/2012,08:00:03.742,34.97,35.65,13,10000
06/08/2012,08:00:03.839,34.97,35.65,13,10000
06/08/2012,08:00:03.839,34.97,35.65,3013,10000
06/08/2012,08:00:03.912,34.97,35.65,3013,10000
06/08/2012,08:00:05.506,34.97,35.65,3013,10000
06/08/2012,08:00:06.429,34.97,35.65,3013,10000
06/08/2012,08:00:08.522,34.97,35.35,3013,200
06/08/2012,08:00:09.405,34.97,35.35,3013,200

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.csv – provides the amount of cash dividends.

The format of each of these files is described below:

3.1 CompanyInfo.csv

Sample

WALMEXV,WAL-MART DE MEXICO SAB DE CV,MXP810081010,04/17/2007,06/08/2012,6
GFNORTEO,GRUPO FINANCIERO BANORTE SAB
CEMEXCPO,CEMEX SAB DE CV,MXP225611567,07/17/2006,06/08/2012,194
AMXL,AMERICA MOVIL SAB DE CV,MXP001691213,04/18/2007,06/08/2012,236

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

52,05/02/2012,0.006
768,05/14/2012,0.8
1209,05/11/2012,4

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

147,03/09/2012,04/30/2012,05/03/2012,05/04/2012,,0.4,MXN
801,02/17/2012,04/30/2012,05/03/2012,05/11/2012,0.698305,0.708305,USD
1101,04/27/2012,04/30/2012,05/02/2012,05/04/2012,0.01,,USD
1132,01/27/2012,01/31/2012,02/02/2012,02/06/2012,0.023,,USD
1132,02/08/2012,02/29/2012,03/02/2012,03/06/2012,0.02,,USD

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
10	Transaction at Closing Price
11	Crossing Transaction
12	Crossing Consequence
13	Closing of Orders
14	Involuntary Crossing Without Participation
15	Involuntary Crossing With Participation
16	Transaction After Closing
17	Crossing Within the Spread
18	Crossing Outside the Spread
19	Volume Weighted Average Price
20	Midpoint Price
317	Cash
1003	Trades at Close
1004	Transaction after closing
1703	Public Offering Buy
1720	Public Offering
1722	Record Order
2011	Odd-Lot
2301	Over Awarded
2322	Reciprocal Subscription

The following condition codes are excluded by default: 11, 12, 14, 15, 17, 18, 19, 1703, 1720, 1722, 2301, and 2322.