



**Borsa Italiana Equity Trade and Quote Data  
File Format Document**

**Version 1.4**

# Overview

Tick Data provides two types of market data for issues traded on the Borsa Italiana:

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

## Trade Data

Field	Type	Description
EXCHANGE_DATE	MM/DD/YYYY	
EXCHANGE_TIME	HH:MM:SS.000	Milliseconds (use this custom format in Excel)
PRICE	Numeric decimal	
SIZE	Numeric integer	
TRADE_NUMBER	Alphanumeric	
EXCLUDE_RECORD_FLAG	null	Not used
FILTERED_PRICE	Numeric decimal	
TRADE_TYPE	Alpha	
TRADE_VENUE	Alpha	
TRADE_CURRENCY	Alpha	
CROSS_TYPE		
MMT_MKT_MECH	Numeric integer	
MMT_TRD_MODE	Numeric integer	
MMT_TRANS_CAT		
MMT_NEGOTIATED_IND		
MMT_CROSS_IND		
MMT_MOD_IND		
MMT_BENCHMARK_IND		
MMT_DIVIDEND_IND		
MMT_PRICE_FORMING_IND	Alpha	
MMT_ALGO_IND	Alpha	
MMT_PUB_MODE		
MMT_DEFERRAL_TYPE		
MMT_DUP_IND		

# Quote Data

Field	Type	Description
EXCHANGE_DATE	MM/DD/YYYY	
EXCHANGE_TIME	HH:MM:SS.000	Milliseconds (use this custom format in Excel)
BID_PRICE	Numeric decimal	
ASK_PRICE	Numeric decimal	
BID_SIZE	Numeric integer	
ASK_SIZE	Numeric integer	
BEST_BUY_LIMIT_PRICE	Numeric decimal	
BEST_SELL_LIMIT_PRICE	Numeric decimal	
AFTER_HOURS		
MKT_PHASE	Alpha	
BID_ORDER_CNT	Numeric integer	
ASK_ORDER_CNT	Numeric integer	

# 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**

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```
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
```

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	<b>International Securities Identifying Number</b> 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#.

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

### **Sample**

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

### **File Layout**

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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.

## ***Cash Dividends (Dividends.csv)***

### **Sample**

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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

### **File Layout**

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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