



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

Version 1.3

Overview

Tick Data provides two types of market data for issues traded on the Deutsche Borse:

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

There are no fields in Borsa Italiana data that require a legend, i.e. condition codes, cancel codes, etc. The data is very straightforward as follows:

Trade Data

Field	Type	Description
Trade Date	MM/DD/YYYY	
Trade Time	HH:MM:SS.000	Milliseconds (use this custom format in Excel)
Trade Price	Numeric decimal	
Trade Volume	Numeric integer	
Trade Number	Alphanumeric	
Exclude Flag	null	Not used
Filtered Price	Numeric decimal	

Quote Data

Field	Type	Description
Date	MM/DD/YYYY	
Time Stamp	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	Populated beginning 03/20/2006
Best Sell Limit Price	Numeric decimal	Populated beginning 03/20/2006
After hours Flag	Alphanumeric	Populated beginning 03/20/2006

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

```
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	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#.

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

Sample

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

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.

Cash Dividends (Dividends.csv)

Sample

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

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