



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

Version 2.0

Trade Data

Field	Type	Description
Trade Date	MM/DD/YYYY	Date when the trade was executed, modified or cancelled
Trade Time	HH:MM:SS.000	Milliseconds (use this custom format in Excel)
Trade Price	Numeric decimal	
Trade Volume	Numeric integer	
Value in Euros	Numeric decimal	Total value traded, expressed in euros (Valid through 6/22/2018)
Cross Trade Indicator	Null	Indicates whether the trade originates from a cross order type. That is a buy-sell order. Possible values: 0 = Not a cross trade 1 = Ordinary cross trade 3 = Basket cross trade 4 = Valuation trade 5 = Internal trade 6 = Internal cross trade 7 = Internal basket cross trade (Only '0' and '1' are valid from 6/25/2018)
Morningstar Trade ID (as of 6/25/2018) (Registered Number until 6/22/2018)	Numeric integer	Unique identifier of the trade print (as of 6/25/2018) (Until 6/22/2018) Unique trade ID when combined with the trade date, internal code and quotation place. When a trade is cancelled or modified, a new ID is provided.
Quotation Place	Characters	MIC code of exchange where trade was executed (as of 6/25/2018) (Until 6/22/2018) Exchange where trade was executed. Possible values: A = Amsterdam B = Brussels L = Lisbon P = Paris
Trade Indicator		Indicates whether the record concerns a trade or a trade cancellation.

		Possible values: 1 Trade 2 Trade cancellation (Valid through 6/22/2018)
Trade Execution Date	HH:MM:SS.000	Optional. Date when the trade took place if other than Trade date (Valid through 6/22/2018)
Excluded Record Flag	Character (1)	X if the Trade Date and Trade Execution date are not equal

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	
Number of Order at Ask	Numeric integer	
Number of Orders at Bid	Numeric integer	
Quote Location	Characters	MIC code of exchange where quote is submitted (as of 6/25/2018) (Until 6/22/2018) Exchange where quote was executed. Possible values: A = Amsterdam B = Brussels L = Lisbon P = Paris
Morningstar Trade ID (as of 6/25/2018) (<i>Quote ID</i> until 6/22/2018)	Numeric integer	Unique identifier of the quote print, not always populated (as of 6/25/2018) (Until 6/22/2018) Unique ID for Quote

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

NL0000335578, BINCKBANK, NLD, AMSTERDAM, EUR, Share, 01/02/2002, 12/31/2007, 1
NL0000852564, AALBERTS INDUSTRI, NLD, AMSTERDAM, EUR, Share, 01/02/2002, 12/31/2007, 4
NL0000300507, ABN AMRO HOLDING, NLD, AMSTERDAM, EUR, Share, 01/02/2002, 12/31/2007, 5

Field Name	Type	Description
ISIN	Character	International Securities Identifying Number uniquely identifies a security
Company Name	Character	Company name.
Country	Character	Country of domicile
Exchanges	Character	Exchange on which instrument is listed. May be more than one exchange
Currency	Character	Currency instrument is traded in
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#.

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

Sample

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

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

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

File Layout

Field Name	Notes
Company ID or Symbol	Depends on data being delivered by 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: 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 Space Not available
Payment Type	Indicator providing further information on dividend (eg interim dividend, global dividend) Possible values: A Interim dividend D Miscellaneous E Estimated interim dividend F Estimated balance G Estimated global dividend S Balance of global dividend T Global dividend Space Not available