



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

**Version 2.5**

# 1.0 Trade Data

## Sample

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07/19/2007,09:00:35.000,203.9,122,9829,9859,  
07/19/2007,09:00:35.000,203.9,179,9829,9859,  
07/19/2007,09:00:35.000,203.9,12,9577,9859,  
07/19/2007,09:00:35.000,203.9,54,9832,9859,  
07/19/2007,09:00:35.000,203.9,500,9832,9843,  
07/19/2007,09:00:35.000,203.9,266,9832,9884,  
07/19/2007,09:00:35.000,203.9,75,9832,9410,  
07/19/2007,09:01:01.000,203.25,100,9859,9391,203.9  
07/19/2007,09:01:33.000,203.0,100,9811,9391,203.9

## File Layout

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Prior to April 2, 2012, each tick contains the first 7 fields below. From April 2, 2012, each tick contains 17 fields of data. These fields are comma-separated, and are laid out as follows:

<u>Data Field</u>	<u>Characteristics</u>
Date	MM/DD/YYYY
Time	HH:MM:SS.000 (HH:MM:SS prior to July 1, 2016)
Price	Numeric
Volume	Numeric
Seller	Numeric
Buyer	Numeric
Filtered Price	A suggested replacement trade price if Tick Data's proprietary algorithms suspect the report trade price is in error.
Sequence Number	Numeric (Available from April 2, 2012)
SIB Operation Number*	Number generated by the SIB (Interconnection Trading System)
Seller Type*	3 = Own Account, 1 = Third Party, 7 = Specialist
Buyer Type*	3 = Own Account, 1 = Third Party, 7 = Specialist
Origin*	See Appendix A (Origin)
Trade Mode*	See Appendix B (Trade Mode)
Market Operation*	See Appendix C (Market Operation)
Trade Date*	MM/DD/YYYY (Date the trade executed – populated only when this field differs from the Date field)
Special Trade Type*	See Appendix D (Special Trade Type)
Exclude Record Flag <sup>1</sup>	Filtered trade indicator. "X" is present if Tick Data recommends exclusion of trade from time series due to condition code(s). (Available from April 2, 2012)

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\*Available from July 1, 2016.

<sup>1</sup> Any trade record where the Date field and the Trade Date field do not match are excluded. In addition, if the Special Trade Type field is populated, the trade record is excluded.

## 2.0 Quote Data

### Sample

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07/19/2007,09:00:01.000,204.0,204.0,1567,1750  
07/19/2007,09:00:03.000,204.0,204.0,1542,1750  
07/19/2007,09:00:08.000,204.0,204.0,1349,1750  
07/19/2007,09:00:10.000,204.0,204.0,1569,1750  
07/19/2007,09:00:12.000,204.0,204.0,1569,1872  
07/19/2007,09:00:14.000,204.0,204.0,1542,1872  
07/19/2007,09:00:17.000,204.0,204.0,1349,1872  
07/19/2007,09:00:24.000,203.9,203.9,1349,1574  
07/19/2007,09:00:35.000,203.25,203.9,100,225  
07/19/2007,09:00:56.000,203.25,203.85,100,177  
07/19/2007,09:01:01.000,203.0,203.85,100,177  
07/19/2007,09:01:01.000,203.0,203.8,100,81  
07/19/2007,09:01:09.000,203.0,203.8,100,214

### File Layout

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Each tick contains 8 fields of data. 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 (HH:MM:SS prior to July 1, 2016)
Bid	Numeric
Ask	Numeric
Bid Size	Numeric
Ask Size	Numeric
Sequence Number <sup>2</sup>	Numeric
Origin	See Appendix A (Origin)

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<sup>2</sup> Sequence number included in quote data since April 2, 2012.

## 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

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A3TV, ANTENA3TV, ES0109427734, 12/01/2004, 12/31/2007, 1  
ABE, ABERTIS "A", ES0111845014, 12/01/2004, 12/31/2007, 2  
ABE.P, ABERTIS "B", ES0111845113, 12/01/2004, 12/31/2007, 3

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#.

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

#### Sample

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1,05/11/2007,0.9796  
2,07/02/2007,0.95238  
3,07/02/2007,0.95238

#### 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.

### 3.3 Cash Dividends (Dividends.csv)

#### Sample

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1,07/25/2007,10/25/2007,10/24/2007,10/25/2007,0.328,0.4,EUR  
2,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,EUR  
2,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,EUR  
3,03/01/2007,06/18/2007,06/15/2007,06/18/2007,0.205,0.25,EUR  
3,09/18/2007,10/22/2007,10/19/2007,10/22/2007,0.2296,0.28,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

## ***Appendix A (Origin)***

<b>Value</b>	<b>Description</b>
EQ	Equity
TF	ETF
CW	Warrants
MA	MAB
LT	Latibex

## ***Appendix B (Trade Mode)***

<b>Value</b>	<b>Description</b>
100	Continuous Market
101	Fixing
102	Block Market
103	Special Transactions
104	NAV

## ***Appendix C (Market Operation)***

<b>Value</b>	<b>Description</b>
1	Open Market Operation
2	Opening Auction Operation
3	Closing Auction Operation
4	Volatility Auction Operation
5	Manual Auction Operation
6	Extended Opening Auction Operation
7	Extended Closing Auction Operation
8	Closing Price Trading Period Operation
Blank	Special Operation



## Appendix D (Special Trade Type)

Value	Description
34	Block Trade
1001	Communicated Application
1002	Authorized Application (volume)
1003	Authorized Application (corporate interest)
1004	Authorized Application (execution of contracts)
1005	Authorized Application (other causes)
1006	Validation (communicated)
1007	Authorized validation (volume)
1008	Authorized validation (corporate interest)
1009	Authorized validation (execution of contracts)
1010	Authorized validation (other causes)
1011	Transaction between members (communicated)
1013	Transaction between members (volume)
1014	Transaction between members (corporate interest)
1015	Transaction between members (execution of contracts)
1016	Transaction between members (other causes)
1017	Application to cater for a linked position
1018	Transaction to cater for a linked position
1019	Transaction of exercise of options
1020	Agreed block trading market transaction
1021	Public share bid offer type transaction
1022	Public share Ask offer type transaction
1023	Public share subscription offer type transaction
1024	Special trades delta type
1025	VWAP special trade
1026	Forced buying
1027	Forced selling
1028	Net asset value special trade D+1
1029	Net asset value special trade D+2
1030	Net asset value special trade D+3
1031	Application (without CCP)
1032	Transaction (without CCP)
1033	Investment Fund D + 1
1034	Investment Fund D + 2
1035	Investment Fund D + 3