



MADRID Equity Trade and Quote Data File Format Document

Version 3.1

1.0 Trade Data

Sample

05/02/2018,09:00:14.002,6.718,148,,,020000001,,,,100,,,,I,1,O,-,-,-,-,-,P,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,1,,,020000002,,,,100,,,,I,1,O,-,-,-,-,-,P,H,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,148,,,020000003,,,,100,,,,I,1,O,-,-,-,-,-,P,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,40,,,020000004,,,,100,,,,I,1,O,-,-,-,-,-,P,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,80,,,020000005,,,,100,,,,I,1,O,-,-,-,-,-,P,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,862,,,020000006,,,,100,,,,I,1,O,-,-,-,-,-,P,H,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,44,,,020000007,,,,100,,,,I,1,O,-,-,-,-,-,P,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,326,,,020000008,,,,100,,,,I,1,O,-,-,-,-,-,P,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,149,,,020000009,,,,100,,,,I,1,O,-,-,-,-,-,P,-,-,-,XMAD,
 05/02/2018,09:00:14.002,6.718,35,,,020000010,,,,100,,,,I,1,O,-,-,-,-,-,P,H,-,-,-,XMAD,

File Layout

Prior to April 2, 2012, each tick contains the first 7 fields below. From 4/2/2012 – 5/31/2018, each tick contains 17 fields of data. From 6/1/2018 forward, each tick contains 34 fields of data. These fields are comma-separated, and are laid out as follows:

Data Field	Characteristics
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)
1Exclude Record Flag[1]	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)
Sales Condition	See Appendix E
Market Mechanism	See Appendix F
MMT Trade Mode	See Appendix G
Transaction Category	See Appendix H
Negotiated Trade Indicator	See Appendix I
Cross Indicator	See Appendix J
Mode Indicator	See Appendix K
Benchmark Indicator	See Appendix L
Dividend Indicator	See Appendix M
Off Book Auto Indicator	See Appendix N
Price Forming Indicator	See Appendix O
Algo Indicator	See Appendix P
Market Publication Mode	See Appendix Q
Deferral Type	See Appendix R
Duplicate Indicator	See Appendix S
Trade Venue	
Trade Currency	

*Available from July 1, 2016 through May 31, 2018.

¹ 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

05/02/2018,07:00:06.124,6.72,6.745,1000,3376,,,1,2
05/02/2018,08:30:00.033,6.72,6.745,1000,3376,,,1,2
05/02/2018,08:30:00.146,6.72,6.72,1000,9,,,1,1
05/02/2018,08:30:03.233,6.745,6.745,297,3385,,,1,3
05/02/2018,08:30:04.152,6.745,6.745,337,3385,,,2,3
05/02/2018,08:30:04.885,6.745,6.745,337,3386,,,2,4
05/02/2018,08:30:05.040,6.745,6.745,417,3386,,,3,4
05/02/2018,08:30:05.072,6.745,6.745,1279,3386,,,4,4
05/02/2018,08:30:05.137,6.745,6.745,1323,3386,,,5,4
05/02/2018,08:30:05.324,6.745,6.745,1798,3386,,,6,4
05/02/2018,08:30:05.606,6.745,6.745,1833,3386,,,7,4
05/02/2018,08:30:07.040,6.745,6.745,1834,3386,,,8,4
05/02/2018,08:30:07.054,6.745,6.745,1834,3534,,,8,5
05/02/2018,08:30:08.132,6.745,6.745,1834,3535,,,8,6

File Layout

Each tick contains 10 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 ²	Numeric
Origin	See Appendix A (Origin) (Obsolete after 5/31/2018)
Bid Order Count	Numeric
Ask Order Count	Numeric

² Sequence number included in quote data from April 2, 2012 to May 31, 2018.

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

```
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	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#.

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

Sample

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

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

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

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)

Value	Description
EQ	Equity
TF	ETF
CW	Warrants
MA	MAB
LT	Latibex

Appendix B (Trade Mode)

Value	Description
100	Continuous Market
101	Fixing
102	Block Market
103	Special Transactions
104	NAV

Appendix C (Market Operation)

Value	Description
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

Appendix E (Sales Condition)

Value	Description
I	Standard trade
7	Spread trade
8	Trade associated with spread
33	Block trade (off hours)
34	Block trade
1001	Communicated application
1002	Authorised application (volume)
1003	Authorised application (corporate interest)
1004	Authorised application (execution of contracts)
1005	Authorised application (other reasons)

1006	Validation (communicated)
1007	Authorised validation (volume)
1008	Authorised validation (corporate interest)
1009	Authorised validation (execution of contracts)
1010	Authorised validation (other reasons)
1011	Transaction between members (communicated)
1012	Transaction between members (authorised)
1013	Transaction between members (volume)
1014	Transaction between members (corporate interest)
1015	Transaction between members (execution of contracts)
1016	Transaction between members (other reasons)
1017	Application to cater for a linked position
1018	Transaction to cater for a linked position
1019	Option exercise
1020	Block trade
1021	Public offer (bid)
1022	Public offer (sell)
1023	Public offer (subscription)
1024	Special trade (Delta neutral)
1025	Special trade (VWAP)
1026	Forced buying
1027	Forced selling
1028	NAV special trade T+1
1029	NAV special trade T+2
1030	NAV special trade T+3
1031	Transaction without CCP
1032	Application without CCP
1036	VWAP trade

Appendix F (Market Mechanism)

Value	Description
1	Central Limit Order Book
4	Off Book
5	Periodic auction

Appendix G (MMT Trade Mode)

Value	Description
2	Continuous trading
3	Trading at closing price
5	Trade reporting (on-exchange)

6	Trade reporting (off-exchange)
7	Trade reporting (Systematic Internaliser)
I	Intraday auction
K	Closing auction
O	Opening auction
U	Unscheduled auction

Appendix H (Transaction Category)

Value	Description
D	Dark trade
R	Trade receiving price improvement
Y	Exchange for physical
Z	Package trade
-	Not applicable

Appendix I (Negotiated Indicator)

Value	Description
N	Negotiated trade
1	Negotiated trade in liquid instruments
2	Negotiated trade in illiquid instruments
3	Negotiated trade subject to conditions other than the market price
4	Pre-trade transparency waiver for illiquid instrument on an SI
5	Pre-trade transparency waiver for trade larger than Standard Market Size on an SI
6	Pre-trade transparency waivers for trade larger than Standard Market Size on an SI and illiquid instrument on an SI
-	Not applicable

Appendix J (Cross Indicator)

Value	Description
X	Agency cross trade
-	Not a cross trade

Appendix K (Mode Indicator)

Value	Description
A	Amended trade
C	Trade cancellation
-	New trade

Appendix L (Benchmark Indicator)

Value	Description
B	Benchmark trade
S	Reference price trade
-	Not a benchmark trade

Appendix M (Dividend Indicator)

Value	Description
E	Ex-/cum-dividend
-	Not applicable

Appendix N (Off-Book Auto Indicator)

Value	Description
M	Off-book manual
Q	Off-book automated
-	Not applicable

Appendix O (Price Forming Indicator)

Value	Description
J	Trade not contributing to the price discovery process
N	Price not available but pending
P	Plain vanilla (price-forming) trade
T	Non-price forming (technical) trade

Appendix P (Algo Indicator)

Value	Description
H	Algorithmic trade
-	Not an algorithmic trade

Appendix Q (Market Publication Mode)

Value	Description
1	Delayed publication / late reported
2	Deferred publication (Large in Scale)
3	Deferred publication (illiquid instrument)
4	Deferred publication (size specific to instrument)
5	Deferred publication (illiquid instrument and size specific to instrument)
6	Deferred publication (illiquid instrument and Large in Scale)
-	Immediate publication
1	Delayed publication / late reported
2	Deferred publication (Large in Scale)

Appendix R (Deferral Type)

Value	Description
1	Limited details
2	Daily aggregated trade
3	Volume omission trade
4	4 weeks aggregated trade
5	Indefinite aggregated trade
6	Volume omission trade eligible for enrichment in aggregated form
7	Full details of earlier Limited Details trade
8	Full details of earlier Daily Aggregated trade
9	Full details of earlier Volume Omission trade
V	Full details of 4 Weeks Aggregated trade
W	Full details of Volume Omission trade eligible for enrichment in aggregated form
-	No deferral / unspecified
1	Limited details
2	Daily aggregated trade

Appendix S (Duplicate Indicator)

Value	Description
1	Duplicative trade reported to more than one APA
-	Unique trade report