US Equity ASID Lookup Guide

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CONTACT US

We are here to help you do great things with our market and reference data. For questions, feedback, and other concerns, you may reach our team of experts using the following contact information:

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TABLE OF CONTENTS

INTRODUCTION

The Equity ASID Lookup is a single data file containing all the listed and delisted equity securities including stocks, ETFs, ETNs, ADRs, stock warrants, preferred stocks, etc., from 2007 to the present with ticker changes and their date ranges. ASID Lookup is a complementary dataset that helps to track pricing history for securities with SecId changes. SecId is algoseek's unique identifier which remains unchanged during a name or ticker changes but can change during security restructure (for example, reclassification). To link SecIds for specific security after such events algoseek invented a new unique identifier ASID that remains unchanged during the whole life of the security.

DATA ORGANIZATION AND FILE FORMAT

List of Data Fields

Equity ASID Lookup is provided as a single file (**equity_asid_lookup.csv**) in CSV format, with each row corresponding to an individual security record.

Equity ASID Lookup is updated on a daily basis and can be used to backtrack any historical modifications to a SecId or ticker.

Table 1 demonstrates the full list of data fields in Equity ASID Lookup with sample contents for a few ASIDs, in which rows and columns are inverted for the convenience of the document display. For instance, one can see that ASID 1010000000001003 covers two SecIds (one SecId change event) for the same security during 2007-2022.

Table 1: Sample Data from Equity ASID Lookup

ASID	1010000000001000	1010000000001003	1010000000001006
LastTicker	A	AAA	AABA
Tickers	A	AAA	YHOO;AABA
TickersStartToEndDate	20070103:29991231	20200909:29991231	20070103:20170616; 20170619:20191004
SecIds	32952	6561562;7680133	44754
SecIdsStartToEndDate	20070103:29991231	20200909:20221014; 20221017:29991231	20070103:20191004

Table 2 below summarizes the name, brief description, and data type for each data field (column) in the Equity ASID Lookup file. The table column "Missing" indicates a default value or behavior in case the data field value is not present or cannot be determined where "Never" means that a value is always present in the data field.

Table 2: CSV File Fields Schema for Equity ASID Lookup

Field	Type (Format)	Missing	Description
ASID	string	Never	algoseek unique security identifier
LastTicker	string	Never	Current symbol name or the last available
Tickers	string (tricker1; ticker2;…)	Never	List of symbol names used. If security had its ticker changed, the field will have multiple tickers separated by a semicolon ";"
TickersStartToEndDate	string (yyyymmdd: yyyymmdd;…)	Never	Start and end dates for each ticker. EndDate = 20991231 when the ticker is still being used
SecIds	String (secid1;secid2;...)	Never	List of unique security identifiers (SecIds) related to security structure. If security had its SecId changed, the field will have multiple SecIds separated by a semicolon ";"
SecIdsStartToEndDate	string (yyyymmdd: yyyymmdd;…)	Never	Start and end dates for each SecId. EndDate = 20991231 when the SecId is still being used