



**HONG KONG Equity Trade and Quote Data
File Format Document**

Version 1.1

1.0 Trade Data

Sample

11/03/2011,14:24:34.113,4.84,9000,0,,
11/03/2011,14:24:34.628,4.84,5000,0,,
11/03/2011,14:24:35.291,4.84,20000,0,,
11/03/2011,14:24:36.487,4.84,40000,0,,
11/03/2011,14:24:36.487,4.84,7000,31,X,
11/03/2011,14:24:39.072,4.83,10000,0,,
11/03/2011,14:24:43.798,4.84,28000,0,,
11/03/2011,14:24:43.798,4.84,172000,31,X,
11/03/2011,14:24:44.812,4.84,17000,0,,
11/03/2011,14:24:49.578,4.84,1000,0,,
11/03/2011,14:24:54.684,4.84,978000,0,,
11/03/2011,14:25:45.021,4.85,20000,0,,
11/03/2011,14:25:48.254,4.85,1000,0,,
11/03/2011,14:25:56.230,4.84,15000,0,,
11/03/2011,14:25:58.284,4.83,1000,30,X,

File Layout

Each tick contains 7 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

<u>Data Field</u>	<u>Characteristics</u>
Trade Date	MM/DD/YYYY
Trade Time	HH:MM:SS.000
Price	Numeric
Volume	Numeric
Sales Condition	Numeric (See Appendix A – Sales Condition Codes)
Exclude Record Flag ¹	Filtered trade indicator. “X” is present if Tick Data recommends exclusion of trade from time series due to condition code(s).
Filtered Price	A suggested replacement trade price if Tick Data’s proprietary algorithms suspect the report trade price is in error.

¹ The following condition codes are excluded: 4,15,20,25,30,31. Refer to Appendix A for the list of condition codes.

2.0 Quote Data

Sample

01/03/2012,09:00:01.457,10.14,10.38
01/03/2012,09:00:02.027,10.14,10.38
01/03/2012,09:00:02.351,10.14,10.14
01/03/2012,09:00:02.647,10.14,10.14
01/03/2012,09:00:02.947,10.14,10.14
01/03/2012,09:00:03.147,10.14,10.14
01/03/2012,09:00:03.337,10.14,10.14
01/03/2012,09:00:03.550,10.14,10.14
01/03/2012,09:00:03.659,10.14,10.14
01/03/2012,09:00:03.821,10.14,10.14
01/03/2012,09:00:03.967,10.14,10.14
01/03/2012,09:00:04.083,10.14,10.14
01/03/2012,09:00:04.120,10.14,10.14

File Layout

Each tick contains 4 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Quote Date	MM/DD/YYYY
Quote Time	HH:MM:SS.000
Bid Price	Numeric
Ask Price	Numeric

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

```
914,ANHUI CONCH CEMENT CO LTD,CNE1000001W2,10/21/1997,11/04/2011,64  
1003,21 HOLDINGS LTD,BMG9155S1623,03/20/2007,11/04/2011,103  
913,UNITY INVESTMENTS HOLDINGS LTD,KYG9285J2984,03/02/2007,11/04/2011,129
```

Field Name	Type	Description
Symbol	Character	Most recent stock 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	Most recent Tick Data 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

157,08/30/2010,10/11/2010,10/12/2010,11/01/2010,0.03,0.03,HKD
164,09/04/2008,11/11/2008,11/12/2008,11/28/2008,0.05,0.05,HKD
164,09/03/2009,10/21/2009,10/22/2009,11/09/2009,0.06,0.06,HKD
164,09/09/2010,10/21/2010,10/22/2010,11/12/2010,0.08,0.08,HKD

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 – Sales Condition Codes

Sales Condition	Notes
0	Automatch Non-direct
4	Odd Lot Direct/Non-Direct
15	Manual/Special lot Non-direct
20	Pre-opening Direct/Non-direct
25	Auction Matching Direct/Non-Direct
30	Manual/ Special lot Direct
31	Automatch Direct