Japan Equity Trade and Quote Data
File Format Document

Version 2.3

1.0 Trade Data

Sample

```
01/04/2010,10:33:07.000,1,48,2567.0,700,,11,,
01/04/2010,10:33:07.000,4,48,2568.0,6200,,11,,
01/04/2010,10:33:07.000,7,48,2568.0,7000,,11,,
01/04/2010,10:33:07.000,12,48,2567.0,400,,11,,
01/04/2010,10:33:07.000,15,48,2568.0,200,,11,,
01/04/2010,10:33:12.000,1,16,2566.0,300,,11,,
01/04/2010,10:33:12.000,4,48,2568.0,700,,11,,
```

File Layout

Each tick contains 10 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Data Field	Characteristics
Trade Date	MM/DD/YYYY
Trade Time	HH:MM:SS.000 – seconds available as of January 4, 2010.
Control Number	Numeric – use to order trades within the same second (Trade Time)
Trade Type	Numeric – see Appendix A - Trade Types below
Price	Numeric
Volume	Numeric
Volume Flag	Numeric – Blank for precise. 128 for Estimated
Exchange	Numeric – see Appendix B - Exchanges below
Closing Flag	Numeric – Blank for other than closing, 128 for closing. *NOTE: a value of 128 is not always present.*
Filtered Price	A suggested replacement trade price if Tick Data's proprietary algorithms suspect the report trade price is in error.

2.0 Quote Data

Sample

01/04/2010,10:33:07.000,2566.0,2568.0,1000,10600,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,3600,11,11
01/04/2010,10:33:07.000,2566.0,2567.0,1000,400,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,3600,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,3400,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,3400,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,3400,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,3700,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,2200,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,2200,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,1000,2200,11,11
01/04/2010,10:33:07.000,2566.0,2568.0,700,1900,11,11
01/04/2010,10:33:12.000,2566.0,2568.0,700,1200,11,11
01/04/2010,10:33:12.000,2566.0,2568.0,800,1200,11,11
01/04/2010,10:33:12.000,2566.0,2568.0,800,1300,11,11
01/04/2010,10:33:12.000,2566.0,2568.0,800,2300,11,11

File Layout

Each tick contains 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 – seconds available as of January 4, 2010.
Bid	Numeric
Ask	Numeric
Bid Size	Numeric
Ask Size	Numeric
Bid Exchange	Numeric – See Appendix B – Exchanges
Ask Exchange	Numeric – See Appendix B – Exchanges

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 Nikkei Internal Id, 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

```
1301,KYOKUYO CO. LTD.,JP3257200000,01/06/2003,12/31/2007,1
1305,DAIWA ETF-TOPIX,JP3027620008,01/06/2003,12/31/2007,2
1306,TOPIX EXCHANGE TRADED FUND,JP3027630007,01/06/2003,12/31/2007,3
```

Field Name	Type	Description
Symbol or ID#	Character	Nikkei Internal Id or Tick Data company 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

100,03/27/2007,0.33333
109,08/07/2007,2
310,06/26/2007,0.90909

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

2,07/10/2007,07/05/2007,07/10/2007,08/20/2007,,18.96,JPY
3,07/10/2007,07/05/2007,07/10/2007,08/17/2007,,16.0,JPY
5,07/09/2007,07/03/2007,07/08/2007,08/16/2007,,17.63,JPY

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 – Trade Types

Trade Types:

1	Opening (YORITSUKI) record
16	Trade at the previous bid price(If the previous quote is ask special quote, 16 is always set) (If the previous quote is one-sided to ask side and the trade price is lower than that ask price, 16 is set
32	Trade between the previous quotes Bid price < Trade price < Ask price
48	Trade at the previous ask price(If the previous quote is bid special quote, 48 is always set) (If the previous quote is one-sided to bid side and the trade price is higher than that bid price, 48 is set
64	Trade at the price that is out of the range of the previous quotes
Blank	Others

NOTE:
Opening (YORITSUKI) means the first trade in the session.
Closing trade record means the end of the session.
In case of Stop High, add 100. (Since 10/12/2004
(Ex. 148: Stop High Trade at the previous ask price)
In case of Stop Low, add 200. (Since 10/12/2004)
(Ex. 216: Stop Low Trade at the previous bid price)

Appendix B - Exchanges

Exchanges:

11	Tokyo Stock Exchange (TSE)
50	Osaka Stock Exchange (OSE)
51	Nagoya Stock Exchange (NSE)
52	Fukuoka Stock Exchange (FSE)
53	Sapporo Stock Exchange (SSE)
54	Hercules