



AUSTRALIA Equity Trade and Quote Data File Format Document

Version 1.5

1.0 Trade Data

Sample

11/17/2022,10:28:17.423,43.8,7,0_-_0,,43.8
11/17/2022,10:28:17.423,43.8,16,0_-_0,,43.8
11/17/2022,10:28:17.423,43.8,15,0_-_0,,43.8
11/17/2022,10:28:17.423,43.8,106,0_-_0,,43.8
11/17/2022,10:28:18.145,43.795,162,25_-_2,,43.795
11/17/2022,10:28:19.560,43.8,14,0_-_0,,43.8
11/17/2022,10:28:19.560,43.8,3,0_-_0,,43.8
11/17/2022,10:28:20.724,43.8,3,27_-_1,X,43.8
11/17/2022,10:28:20.728,43.8,3,27_-_1,X,43.8
11/17/2022,10:28:21.738,43.8,1242,25_-_2,,43.8
11/17/2022,10:28:23.830,43.79,105,0_-_0,,43.79
11/17/2022,10:28:23.830,43.79,21,0_-_0,,43.79
11/17/2022,10:28:23.830,43.79,39,0_-_0,,43.79
11/17/2022,10:28:23.830,43.79,6,0_-_0,,43.79
11/17/2022,10:28:23.830,43.79,1,0_-_0,,43.79
11/17/2022,10:28:23.830,43.79,15,0_-_0,,43.79
11/17/2022,10:28:23.830,43.79,1242,0_-_0,,43.79

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 – milliseconds (use this custom format in Excel)
Price	Numeric
Volume	Numeric
Sales Condition	Alpha-Numeric (See Appendix A – Sales Condition Codes)
Exclude Record Flag	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.

2.0 Quote Data

Sample

10/05/2011,05:44:35.489,0.54,0.0,14000,0
10/05/2011,05:44:35.489,0.54,0.55,14000,18000
10/05/2011,07:01:34.441,0.54,0.55,2000,18000
10/05/2011,08:26:33.010,0.54,0.55,22000,18000
10/05/2011,09:23:32.370,0.54,0.54,22000,1
10/05/2011,09:30:00.903,0.54,0.525,22000,2737
10/05/2011,09:30:01.292,0.55,0.525,684,2737
10/05/2011,09:30:01.292,0.55,0.515,684,547
10/05/2011,09:30:02.379,0.55,0.515,684,656
10/05/2011,09:30:02.873,0.55,0.515,684,679
10/05/2011,09:30:03.393,0.55,0.515,684,683
10/05/2011,09:36:55.998,0.565,0.515,1,683

File Layout

Each tick contains 6 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 – milliseconds (use this custom format in Excel)
Bid Price	Numeric
Ask Price	Numeric
Bid Size	Numeric
Ask Size	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

```
AJX,ALEXIUM INTERNATIONAL GROUP LT,AU000000AJX6,12/22/1999,11/04/2011,2134  
CAM,CLIME CAPITAL LTD/FUND,AU000000CAM4,02/03/2004,11/04/2011,4286  
TEG,TRIANGLE ENERGY GLOBAL LTD,AU000000TEG2,09/14/2007,11/04/2011,5049
```

Field Name	Type	Description
Symbol or ID	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

4286,03/29/2011,04/04/2011,04/08/2011,04/28/2011,0.01,0.0142857,AUD
4286,06/27/2011,07/05/2011,07/11/2011,07/28/2011,0.01,0.014286,AUD
4286,09/30/2011,10/07/2011,10/13/2011,10/28/2011,0.01,0.014286,AUD
5049,09/07/2010,09/10/2010,09/16/2010,09/30/2010,0.002316,0.002316,AUD

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

From Inception through 11/30/2022:

Sales Condition	Notes
0	No condition
1	No condition
2	Internal trade / crossing
3	Internal trade / crossing
4	Bulletin Board trade
6	Bulletin Board - Derivatives Only or Cash Only Combo to Combo accidental Crossing
8	Buy Write (combination)
9	Buy Write (combination)
10	Single series to TM Derivatives / Cash Combo accidental Crossing
11	TM derivatives / Cash Combo to Combo accidental Crossing
12	Bulletin Board – Derivatives / Cash Combo to Combo
14	Bulletin Board – Derivatives / Cash Combo to Combo
20	Volume match book trade uses different buy and sell brokers
21	Volume match book trade uses the same broker for buy and sell
24	Centre Point Priority Crossing, auto matched during continuous trading, same broker for buy and sell, only applies if cross type allowed.
25	Centre Point Trade, auto matched during continuous trading, different brokers for buy and sell
26	Centre Point Unintentional Crossing Trade, auto matched unintentional crossing during continuous trading, same broker for buy and sell
27	National best bid or offer (NBBO) trade ¹

By default in TickWrite®, the following condition codes are excluded from output: 1,3,4,6,9,11,12,14,20,21. Prior to 6/18/2012, condition code 27 was also part of the excluded list (see footnote).

These can be included by selecting ‘Use Excluded Records in Output’ under the *Formatting/Filtering* tab.

From 12/1/2022:

The Sales Condition Code field contains three separate codes separated by underscores (“_”).

The first code is **TRADE TYPE**, which shows the Trade condition code:

Value	Notes	Excluded
0	Regular trade	

¹ Prior to 6/18/2012, NBBO trade did not update open/high/low/close and was included in the exclude list. From 6/18/2012 forward, NBBO trade updates open/high/low/close and is no longer part of the exclude list.

1	Trade report - Different participants	X
2	Internal trade	
3	Trade report - Single participant	X
4	Bulletin Board trade	X
5	Centre point preference matched trade	
6	Bulletin Board Derivatives Only or Cash Only Combo to Combo accidental crossing	X
8	Buy-write	
9	Trade report - Buy-write	X
10	Single Series to Tailor-Made Derivatives/Cash Combo accidental crossing	
11	Tailor-Made Derivatives / Cash Combo to Combo accidental crossing	X
12	Bulletin Board Derivatives / Cash Combo to Combo	X
14	Bulletin Board Derivatives / Cash Combo to Combo accidental crossing	X
20	Volume match book trade, different broker for buy and sell	X
21	Volume match book trade, same broker for buy and sell	X
24	Centre Point Priority Crossing	
25	Centre Point Trade	
26	Centre Point Unintentional Crossing	
27	NBBO Cross	X
28	Any Price Block Trade - same participant	X
29	Any Price Block Trade - different participants	X
30	Preferred Any Price Block Crossing - same participant	X

The second code is **TRADE PERIOD**, which denotes periods of auctions or regular trading:

Value	Notes
-	Regular trading
C	Closing auction
O	Opening auction
U	Unscheduled auction

The third code is **BOOK TYPE**, which denotes whether a trade is on- or off-book or shown in a separate order book. This code determines whether a trade is included or excluded from output by default:

Value	Notes	Excluded
0	Lit order book	
1	Off-book	X
2	Dark book	