



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

**Version 1.4**

# 1.0 Trade Data

## Sample

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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

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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                  | Numeric (See Appendix A – Sales Condition Codes)   |
| Exclude Record Flag <sup>1</sup> | 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.          |

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<sup>1</sup> 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

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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

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Each tick contains 4 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>  |
|-------------------|---|
| Quote Date        | MM/DD/YYYY  |
| Quote Time        | HH:MM:SS.000 – milliseconds (use this custom format in Excel) |
| 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

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```
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 | <b>International Securities Identifying Number</b> 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

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

## File Layout

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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

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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

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| 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                   |
| 104             | Overseas Trade                     |

The following condition codes are excluded: 4,15,20,25,30,31.