



**Japan Equity Trade and Quote Data
File Format Document**

Version 2.8

1.0 Trade Data

Sample

10/01/2008,09:00:13.772,,0,172.0,7000,,11,,
10/01/2008,09:01:37.753,,0,172.0,1000,,11,,
10/01/2008,09:04:28.633,,0,172.0,5000,,11,,
10/01/2008,09:09:55.806,,0,172.0,1000,,11,,
10/01/2008,09:12:01.174,,0,172.0,1000,,11,,
10/01/2008,09:14:21.955,,0,172.0,1000,,11,,
10/01/2008,09:15:29.745,,0,172.0,1000,,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:

<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)
Control Number	Numeric – to order trades within the same second (Trade Time)
Sales Condition	Numeric – see Appendix A
Price	Numeric
Volume	Numeric
Volume Flag	Obsolete – Always null
Exchange	Numeric – see Appendix B
Exclude Record Flag	Alphanumeric – Trade excluded due to Sales Condition Code. See Appendix A
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

10/01/2008,08:20:04.490,171.0,172.0,5000,4000,11,11
10/01/2008,08:23:18.203,172.0,173.0,6000,7000,11,11
10/01/2008,08:24:19.273,172.0,173.0,6000,7000,11,11
10/01/2008,08:25:00.606,171.0,172.0,6000,4000,11,11
10/01/2008,08:26:14.403,171.0,172.0,6000,4000,11,11
10/01/2008,08:27:15.231,172.0,173.0,6000,7000,11,11
10/01/2008,08:35:25.499,172.0,173.0,7000,7000,11,11
10/01/2008,08:38:27.380,172.0,173.0,7000,7000,11,11
10/01/2008,08:40:37.649,172.0,173.0,8000,7000,11,11
10/01/2008,08:40:41.502,172.0,173.0,7000,7000,11,11
10/01/2008,08:43:50.397,172.0,173.0,7000,9000,11,11
10/01/2008,08:45:28.441,172.0,173.0,7000,9000,11,11
10/01/2008,08:51:25.977,172.0,173.0,7000,9000,11,11
10/01/2008,08:54:02.440,171.0,172.0,11000,8000,11,11
10/01/2008,08:55:32.881,171.0,172.0,12000,8000,11,11
10/01/2008,08:56:32.462,171.0,172.0,12000,8000,11,11

File Layout

Each tick contains 8 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
Bid Size	Numeric
Ask Size	Numeric
Bid Exchange	Numeric – See Appendix B
Ask Exchange	Numeric – See Appendix B

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 trading symbol, company name, and ISIN.
- StockSplits.csv – provides adjustment ratios for stock splits and stock dividends.
- 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	Exchange symbol 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)

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 – Sales Conditions

Code	Description	Excluded by Filter
0	Normal sale	
1	Limit Up sale condition	
2	Limit Down sale condition	
3	Temporary stoppage	X
4	Release from temporary stoppage	X
5	Suspension for arrangement of order Interruption	X
7	System shutdown	X
8	Release from system shutdown	X
9	Trade price in relation to each expiry month for bond calendar spread trades	X
10	ToSTNeT Single-issue transaction	X
11	ToSTNeT Basket transaction	X
12	ToSTNeT Previous day closing price transaction	X
13	ToSTNeT Previous day VWAP transaction	X
14	ToSTNeT Morning-session closing price transaction	X
15	ToSTNeT Morning-session VWAP transaction	X
16	ToSTNeT Today's closing price transaction	X
17	ToSTNeT Afternoon session VWAP transaction	X
18	ToSTNeT All-day VWAP transaction	X
19	ToSTNeT Temporary stoppage	X
26	Asset allocation	

Appendix B - Exchanges

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