



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

Version 1.6

1.0 Trade Data

Sample

11/17/2022,11:32:51.310,43.915,12,25_-_2,,43.915
11/17/2022,11:32:51.411,43.91,397,0_-_0,,43.91
11/17/2022,11:32:51.462,43.915,16,27_-_1,X,43.915
11/17/2022,11:32:52.324,43.91,119,0_-_0,,43.91
11/17/2022,11:32:52.324,43.91,111,0_-_0,,43.91
11/17/2022,11:33:05.962,43.92,20,0_-_0,,43.92
11/17/2022,11:33:07.934,43.92,22,0_-_0,,43.92
11/17/2022,11:33:08.035,43.92,19,0_-_0,,43.92
11/17/2022,11:33:08.035,43.92,22,0_-_0,,43.92
11/17/2022,11:33:15.404,43.915,1,27_-_1,X,43.915
11/17/2022,11:33:17.623,43.91,19,0_-_0,,43.91
11/17/2022,11:33:17.623,43.91,4,0_-_0,,43.91
11/17/2022,11:33:44.063,43.915,12,25_-_2,,43.915
11/17/2022,11:33:44.163,43.91,12,0_-_0,,43.91
11/17/2022,11:33:44.163,43.91,25,0_-_0,,43.91
11/17/2022,11:33:44.677,43.92,1,0_-_0,,43.92

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 | 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

12/01/2014,09:00:02.230,24.3,25.1,2000,4000
12/01/2014,09:00:08.296,24.0,24.0,7000,7000
12/01/2014,09:00:08.307,24.0,24.0,8000,7000
12/01/2014,09:00:08.307,24.3,24.3,8000,7000
12/01/2014,09:00:08.312,24.3,24.3,8000,8000
12/01/2014,09:00:08.312,24.0,24.0,8000,8000
12/01/2014,09:00:08.618,24.0,24.0,7000,8000
12/01/2014,09:00:08.623,24.0,24.0,8000,8000
12/01/2014,09:00:09.533,24.0,24.0,7000,8000
12/01/2014,09:00:09.538,24.0,24.0,8000,8000
12/01/2014,09:00:10.250,24.0,24.0,9000,8000
12/01/2014,09:00:10.250,24.45,24.45,9000,8000
12/01/2014,09:00:10.510,24.45,24.45,9000,9000
12/01/2014,09:00:10.510,24.0,24.0,9000,9000
12/01/2014,09:00:10.523,24.0,24.0,10000,9000
12/01/2014,09:00:10.523,24.45,24.45,10000,9000

File Layout

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 |
| Bid Size | Numeric (as of 12.1.2014) |
| Ask Size | Numeric (as of 12.1.2014) |

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

Through 11/30/2022:

| 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.

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 | Automatch | |
| 4 | Odd lot | X |
| 15 | Non-direct off-exchange trade | X |
| 20 | Late trade (previous day off-exchange) | X |
| 25 | Auction trade | |
| 30 | Direct off-exchange trade | X |
| 31 | Automatch internalised trade | |
| 104 | Overseas trade | X |

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

| Value | Notes |
|-------|---------------------|
| - | Regular trading |
| A | Auction |
| 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 |
| 3 | Odd lot book | X |