TICKDATA

**National Stock Exchange of India
Trade and Quote Data
File Format Document**

Version 1.0

1.0 Trade Data

Sample

09/30/2022,09:15:09.735,722.7,136,S,-,2022093000020149,1000000000152660,0,1,1000000000152663,0,2
09/30/2022,09:15:09.735,722.7,136,S,-,2022093000020150,1000000000152660,0,1,1000000000152664,0,2
09/30/2022,09:15:09.736,722.7,68,S,-,2022093000020151,1000000000152660,0,1,1000000000152665,0,2
09/30/2022,09:15:09.930,722.95,2,B,-,2022093000020249,1000000000152994,0,2,1000000000021061,1,3
09/30/2022,09:15:09.930,722.95,120,B,-,2022093000020250,1000000000152994,0,2,1000000000150226,0,3
09/30/2022,09:15:09.930,722.95,22,B,-,2022093000020251,1000000000152994,0,2,1000000000150224,0,3
09/30/2022,09:15:09.930,722.95,144,B,-,2022093000020252,1000000000152997,0,2,1000000000150224,0,3
09/30/2022,09:15:09.930,722.95,24,B,-,2022093000020253,1000000000152998,0,2,1000000000150224,0,3
09/30/2022,09:15:09.930,723,20,B,-,2022093000020254,1000000000152998,0,2,1000000000075310,1,3
09/30/2022,09:15:09.930,723,100,B,-,2022093000020255,1000000000152998,0,2,1000000000091420,1,3
09/30/2022,09:15:10.008,723,100,B,-,2022093000020307,1000000000153138,1,3,1000000000107038,1,3
09/30/2022,09:15:10.029,723,50,B,-,2022093000020326,1000000000153199,1,3,1000000000107038,1,3
09/30/2022,09:15:10.267,722.95,545,S,-,2022093000020622,1000000000152668,0,3,1000000000136530,0,2

File Layout

Each tick contains 13 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Data Field	Characteristics
Date	MM/DD/YYYY
Time	HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Price	Numeric
Volume	Numeric
Aggressor Side	See Appendix A
Trade Period	See Appendix B
Trade Id	Numeric
Buyer	Numeric
Buy Algo Type	See Appendix C
Buy Order Capacity	See Appendix D
Seller	Numeric
Sell Algo Type	See Appendix C
Sell Order Capacity	See Appendix D

2.0 Quote Data

Sample

09/30/2022,09:07:08.311,754.95,199,668.7,2424
09/30/2022,09:07:08.311,754.95,199,668.7,2248
09/30/2022,09:07:08.311,754.95,23,668.7,2248
09/30/2022,09:07:08.311,754.95,23,668.7,2225
09/30/2022,09:07:08.311,751.4,20,668.7,2225
09/30/2022,09:07:08.311,751.4,16,668.7,2225
09/30/2022,09:07:08.311,751.4,16,668.7,2221
09/30/2022,09:07:08.311,751.4,15,668.7,2221

File Layout

Each tick contains 6 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Data Field	Characteristics
Date	MM/DD/YYYY
Time	HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Bid Price	Numeric
Bid Size	Numeric
Ask Price	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.csv – provides the amount of cash dividends.

The format of each of these files is described below:

3.1 CompanyInfo.csv

Sample

512344,ARAVALI SECURITIES,INE068C01015,03/04/2008,02/10/2017,1000573754
524288,AIMCO PESTICIDES,INE008B01013,03/04/2008,02/10/2017,1000573759
500142,FGP,INE512A01016,03/04/2008,02/10/2017,1000573761
513335,METALYST FORGINGS,INE425A01011,03/04/2008,02/10/2017,1000573767

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

1053,06/09/2014,0.14286

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

6,02/12/2015,04/07/2015,04/08/2015,04/09/2015,,3.5,CHF
17,03/26/2014,07/10/2014,07/14/2014,07/15/2014,,90.0,CHF
19,04/24/2014,05/01/2014,05/05/2014,05/16/2014,,0.15,USD
25,01/28/2014,05/06/2014,05/08/2014,05/09/2014,,175.0,CHF

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 – Aggressor Side

Value	Description
""	Undefined (e.g. auction trades)
B	Buy
S	Sell

Appendix B – Trade Period

Value	Description
O	Opening auction
T	Trading at closing price
-	Regular trading

Appendix C – Buy or Sell Algo Type

Value	Description
0	Algo order
1	Non-algo order
2	Algo order through Smart Order Router
3	Non-algo order through Smart Order Router

Appendix D – Buy or Sell Order Capacity

Value	Description
1	Custodial Participant
2	Principal
3	Agency