



**Irish Stock Exchange Equity Trade and Quote Data
File Format Document**

Version 1.1

1.0 Trade Data

Sample

08/01/2013,08:04:58.601,08/01/2013,08:04:58.310,15.89,890,,1,2,-,
08/01/2013,08:07:30.131,08/01/2013,08:07:30.060,15.90,2500,,1,2,-,
08/01/2013,08:07:31.156,08/01/2013,08:07:31.060,15.90,1068,,1,2,-,
08/01/2013,08:14:04.454,08/01/2013,08:14:04.300,15.90,333,,1,2,-,
08/01/2013,08:14:07.288,08/01/2013,08:14:07.210,15.90,492,,1,2,-,
08/01/2013,08:14:08.317,08/01/2013,08:14:08.210,15.90,2443,,1,2,-,
08/01/2013,08:14:08.520,08/01/2013,08:14:08.230,15.90,458,,1,2,-,
08/01/2013,08:15:56.350,08/01/2013,08:15:56.070,15.90,274,,1,2,-,
08/01/2013,08:15:56.350,08/01/2013,08:15:56.070,15.91,297,,1,2,-,
08/01/2013,08:16:25.968,08/01/2013,08:16:25.700,15.92,117,,1,2,-,
08/01/2013,08:21:36.816,08/01/2013,08:21:36.670,15.93,895,,1,2,-,
08/01/2013,08:22:06.971,08/01/2013,08:22:06.690,15.93,486,,1,2,-,
08/01/2013,08:22:06.971,08/01/2013,08:22:06.720,15.93,2027,,1,2,-,

File Layout

Each tick contains 11 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)
Exchange Date	Exchange reported date. MM/DD/YYYY
Exchange Time	Exchange reported time. HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Price	Numeric
Volume	Numeric
Sales Condition	See Appendix A – Sales Condition Codes
Market Mechanism	See Appendix B – Market Mechanism Codes
Trade Mode	See Appendix C – Trade Mode Codes
Correction Indicator	See Appendix D – Correction Indicator Codes
Exclude Record Flag ¹	Filtered trade indicator. “X” is present if Tick Data recommends exclusion of trade from time series due to condition code(s).

¹ The following condition codes are excluded: OTC. Prints where the trade date does not match the exchange date are also excluded. Refer to Appendix A for the list of condition codes.

2.0 Quote Data

Sample

03/15/2017,07:50:00.123,03/15/2017,07:50:00.080,1.15,3000,1.22,9190,OCALL
03/15/2017,08:00:05.077,03/15/2017,08:00:05.030,,0,,0,OPOBB
03/15/2017,08:01:07.074,03/15/2017,08:01:07.020,1.17,3875,1.19,5000,TRADE
03/15/2017,08:01:07.181,03/15/2017,08:01:07.140,1.17,3875,1.21,10000,TRADE
03/15/2017,08:01:09.241,03/15/2017,08:01:09.200,1.17,3875,1.21,4413,TRADE
03/15/2017,08:03:17.883,03/15/2017,08:03:17.850,1.17,3875,1.19,8551,TRADE
03/15/2017,08:03:19.532,03/15/2017,08:03:19.490,1.17,3875,1.19,4413,TRADE
03/15/2017,08:10:13.177,03/15/2017,08:10:13.130,1.17,3875,1.19,5011,TRADE
03/15/2017,08:15:49.583,03/15/2017,08:15:49.550,1.17,3875,1.19,4,TRADE
03/15/2017,08:15:52.066,03/15/2017,08:15:52.020,1.17,3875,1.19,9513,TRADE

File Layout

Each tick contains 9 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)
Exchange Date	Exchange reported date. MM/DD/YYYY
Exchange Time	Exchange reported time. HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Bid Price	Numeric
Bid Size	Numeric
Ask Price	Numeric
Ask Size	Numeric
Market Period	See Appendix E – Market Period Codes

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

DLE,DATALEX,IE0000527006,03/04/2008,04/19/2017,1000000118
PZQA,PROVIDENCE RES,IE00B66B5T26,03/04/2008,04/19/2017,1000000327
DD8A,CRH,IE0001827264,03/04/2008,04/19/2017,1000000543
DQ7,DONEGAL INV GP PLC,IE0002184616,03/04/2008,04/19/2017,1000000706

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

1007082365,04/19/2016,8

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

1010173354,09/12/2016,10/06/2016,10/07/2016,11/07/2016,,0.04,EUR
1010464758,11/10/2016,01/05/2017,01/06/2017,01/26/2017,,0.01,EUR
1010739555,02/20/2017,03/02/2017,03/03/2017,03/24/2017,,0.05,EUR
1011608204,06/18/2015,06/25/2015,06/26/2015,07/07/2015,,0.05,EUR

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

Value	Description	Excluded (X)*
Blank	Standard trade	
OTC	Block trade	X
T	Auction trade	
X	Standard trade	

Appendix B – Market Mechanism Codes

Value	Description
1	Central Limit Order Book
4	Off-Book

Appendix C – Trade Mode Codes

Value	Description
2	Continuous trading
5	Trade reporting (on-exchange)
6	Trade reporting (off-exchange)
7	Trade reporting (Systematic Internaliser)
O	Scheduled opening auction
K	Scheduled closing auction
I	Scheduled Intraday auction
U	Unscheduled auction

*The following condition codes are excluded by default: OTC. Prints where the trade date does not match the exchange date are also excluded. These trades can be included by checking the box for ‘Use Excluded Records in Output’ under the *Formatting/Filtering* tab in TickWrite 7.

Appendix D – Correction Indicator Codes

Value	Description
Blank or “-”	New trade
A	Trade amendment
C	Trade cancellation

Appendix E – Market Period Codes

Value	Description
ADD	New instrument
CCALL	Closing auction call
COBB	Closing auction orderbook balancing
CPOBB	Closing auction pre-orderbook balancing
ENDTR	End of trading
HALT	Trading halt
HOL	Holiday
ICALL	Intraday auction call
IOBB	Intraday auction orderbook balancing
IPOBB	Intraday auction pre-orderbook balancing
OCALL	Opening auction call
OOBB	Opening auction orderbook balancing
OPOBB	Opening auction pre-orderbook balancing
POSTR	Post-trading
PRETR	Pre-trading
START	Start of day
SUSP	Suspended
TRADE	Continuous trading
VOLA	Volatility auction