



**Tel Aviv Stock Exchange Equity Trade and Quote Data
File Format Document**

Version 1.0

1.0 Trade Data

Sample

03/14/2017,09:45:28.685,12190.00,1536,0,O,
03/14/2017,09:47:35.833,12180.00,50,0,-,
03/14/2017,09:49:00.763,12180.00,115,0,-,
03/14/2017,09:49:00.763,12180.00,120,0,-,
03/14/2017,09:49:00.763,12180.00,11,0,-,
03/14/2017,09:49:03.818,12170.00,125,0,-,
03/14/2017,09:49:03.818,12170.00,203,0,-,
03/14/2017,09:49:03.818,12170.00,131,0,-,
03/14/2017,09:49:03.818,12170.00,100,0,-,
03/14/2017,09:49:03.818,12170.00,15,0,-,
03/14/2017,09:49:25.166,12180.00,48,0,-,

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	See Appendix B – Sales Condition Codes
Trade Period	See Appendix A – Trade Period 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 Refer to Appendix B for the list of condition codes.

2.0 Quote Data

Sample

03/14/2017,09:00:01.565,12140.00,17609,13170.00,624,1
03/14/2017,09:00:01.565,12140.00,17609,12900.00,50,1
03/14/2017,09:00:01.572,10200.00,174,12900.00,50,1
03/14/2017,09:00:01.572,10200.00,174,12900.00,50,1
03/14/2017,09:00:01.572,11180.00,89,12900.00,50,1
03/14/2017,09:00:01.572,11230.00,89,12900.00,50,1
03/14/2017,09:00:01.585,11230.00,89,12900.00,50,1
03/14/2017,09:00:01.585,11230.00,89,12900.00,50,1
03/14/2017,09:00:01.591,11230.00,89,12900.00,50,1
03/14/2017,09:00:01.596,11230.00,89,12900.00,50,1
03/14/2017,09:00:01.596,11230.00,89,12900.00,50,1
03/14/2017,09:00:01.601,11230.00,89,12730.00,45,1

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>
Quote Date	MM/DD/YYYY
Quote 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 C – 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

NEZU,NETZ UNITED STATES,IL0005160135,03/05/2008,04/19/2017,1000945740
AFIL,AFRICA ISRAEL INV,IL0006110121,03/05/2008,04/19/2017,1000945771
MCTC,MICROMEDIC TECHNOL,IL0004330119,03/05/2008,04/19/2017,1000945787
CFX,COFIX GROUP LTD,IL0003890154,03/05/2008,04/19/2017,1000945815

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

1000945787,11/08/2015,10

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

1000945885,11/07/2016,11/14/2016,11/14/2016,11/28/2016,,2.1,ILS
1000946011,11/24/2015,12/10/2015,12/10/2015,12/27/2015,,0.24,USD
1000946011,11/23/2016,11/30/2016,11/30/2016,12/12/2016,,0.3,USD
1000946019,03/29/2016,04/03/2016,04/03/2016,04/18/2016,,1.3,ILS

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 – Trade Period Codes

Value	Description
C	Closing auction
O	Opening auction
U	Unscheduled auction
-	Regular Trading

Appendix B – Sales Condition Codes

Value	Description	Excluded (X)*
0	Normal trade	
1	Co-ordinated trade	

Appendix C – Market Period Codes

Value	Description
0	Not traded
1	Pre-open
2	Continuous trading
3	Pre-closing auction
4	End of trading
5	Pre-trading
6	Halted
7	Technical halt
8	Volatility auction
9	Re-opening
10	Suspended
11	Expired
12	Active