Johannesburg Equity Trade and Quote Data
File Format Document

Version 1.0

1.0 Trade Data

Sample

04/04/2017,09:00:14.201,04/04/2017,09:00:14.024,T7VPz0xmbo,955,2722,UT,0,O,
04/04/2017,09:12:11.544,04/04/2017,09:12:11.453,T7VPz0xqFW,990,635,AT,0,-,
04/04/2017,09:12:29.137,04/04/2017,09:12:29.046,T7VPz0xqJA,989,431,AT,0,-,
04/04/2017,09:12:31.064,04/04/2017,09:12:30.974,T7VPz0xqJT,976,635,AT,0,-,
04/04/2017,09:12:31.064,04/04/2017,09:12:30.974,T7VPz0xqJU,976,920,AT,0,-,
04/04/2017,09:13:10.531,04/04/2017,09:13:10.440,T7VPz0xqVQ,955,825,AT,0,-,
04/04/2017,09:20:41.810,04/04/2017,09:20:41.711,T7VPz0xrxg,975,1440,AT,0,-,
04/04/2017,09:20:41.810,04/04/2017,09:20:41.711,T7VPz0xrxh,975,71,AT,0,-,
04/04/2017,09:20:41.810,04/04/2017,09:20:41.711,T7VPz0xrxi,976,2189,AT,0,-,
04/04/2017,09:22:29.855,04/04/2017,09:22:29.747,T7VPz0xsKq,956,2350,AT,0,-,

File Layout

Each tick contains 11 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Data Field	Characteristics
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)
Trade Id	Unique trade identifier
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 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).

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[1] Prints where the trade date does not match the exchange date are excluded. Refer to Appendix A for the list of condition codes.

2.0 Quote Data

Sample

04/03/2017,07:00:01.656,04/03/2017,07:00:01.041,981,1000,,0,1,0,y
04/03/2017,07:00:01.656,04/03/2017,07:00:01.041,981,1000,1050,250,1,1,y
04/03/2017,08:32:27.593,04/03/2017,08:32:27.515,995,2000,1050,250,1,1,a
04/03/2017,08:35:00.187,04/03/2017,08:35:00.096,995,2000,993,19754,1,1,a
04/03/2017,08:54:01.794,04/03/2017,08:54:01.710,995,2000,944,2,1,1,a
04/03/2017,09:00:14.218,04/03/2017,09:00:14.136,995,2000,944,1,1,1,a
04/03/2017,09:00:14.218,04/03/2017,09:00:14.136,995,2000,993,19754,1,1,a
04/03/2017,09:00:14.222,04/03/2017,09:00:14.136,995,2000,993,19750,1,1,T
04/03/2017,09:00:14.222,04/03/2017,09:00:14.136,995,2000,993,19649,1,1,T
04/03/2017,09:00:14.222,04/03/2017,09:00:14.136,995,2000,993,19649,1,1,T

File Layout

Each tick contains 11 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Data Field	Characteristics
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
Bid Order Count	Number of orders in the best bid
Ask Order Count	Number of orders in the best ask
Market Period	See Appendix D – 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

ADR,ADCORP HLDGS,ZAE000000139,03/04/2008,05/18/2017,1000573758
AFE,AECI,ZAE000000220,03/04/2008,05/18/2017,1000573763
AFEP,AECI,ZAE000000238,03/04/2008,05/18/2017,1000573764
AOO,AFRICAN & O/S ENT,ZAE000000485,03/04/2008,05/18/2017,1000573765

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

1000573764,06/08/2015,1

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

1000573758,05/26/2015,08/31/2015,09/04/2015,09/07/2015,,0.88,ZAR,
1000573758,10/21/2015,11/30/2015,12/04/2015,12/07/2015,,0.6,ZAR,
1000573758,05/24/2016,08/31/2016,09/02/2016,09/05/2016,,0.75,ZAR,
1000573758,10/20/2016,11/30/2016,12/02/2016,12/05/2016,,0.2,ZAR,

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
AT	Automatic trade	
BK	Book build trade	X
BT	Block trade	X
CF	Corporate finance trade	X
LC	Off-book post contra trade	X
LT	Late trade	X
OP	Off-book principal trade	X
PC	On-book post contra trade	X
PF	Portfolio trade	X
UT	Uncrossing trade	
VT	EOD Volume Auction trade	X
XT	Cross trade	X

Prints where the trade date does not match the exchange date are excluded, as are trades with condition codes marked 'X'. These trades can be included by checking the box for 'Use Excluded Records in Output' under the *Formatting/Filtering* tab in TickWrite 7.

Appendix B – Market Mechanism Codes

Value	Description
0	Lit order book
1	Off-book

Appendix C – Trade Period Codes

Value	Description
C	Closing auction
I	Intraday auction
O	Opening auction
T	Trading at closing price
U	Unscheduled auction
-	Regular trading

Appendix D – Market Period Codes

Value	Description
a	Opening auction call
b	Post-close
c	Closed
d	Closing auction call
e	Volatility auction call
f	Re-opening auction call
l	Pause
p	Futures Close-Out auction
s	Closing price crossing
u	Intraday auction call
v	End of trade reporting
w	No active session
x	End of post-close
y	Pre-trading
z	Closing price publication