



**OSLO BØRS Equity Trade and Quote Data  
File Format Document**

**Version 1.1**

# 1.0 Trade Data

## Sample

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06/25/2015,09:33:14.524,46.03,3509,3,XOLS,X,  
06/25/2015,09:33:25.515,46.03,1491,3,XOLS,X,  
06/25/2015,09:53:56.956,45.91,5,0,XOLS,,  
06/25/2015,09:53:56.989,45.85,349,0,XOLS,,  
06/25/2015,09:54:48.782,45.85,4651,0,XOLS,,  
06/25/2015,09:54:48.782,45.85,19,0,XOLS,,  
06/25/2015,09:55:14.812,45.72,326,0,XOLS,,  
06/25/2015,09:55:29.926,45.69,271,0,XOLS,,  
06/25/2015,09:55:29.926,45.69,89,0,XOLS,,  
06/25/2015,09:55:29.952,45.69,1423,0,XOLS,,  
06/25/2015,09:56:23.976,45.69,319,0,XOLS,,  
06/25/2015,09:57:10.187,45.74,195,0,XOLS,,  
06/25/2015,09:57:10.187,45.74,445,0,XOLS,,  
06/25/2015,09:57:10.187,45.74,333,0,XOLS,,  
06/25/2015,09:57:10.187,45.74,29,0,XOLS,,

## File Layout

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Each tick contains 8 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)   |
| Exchange Code                    | XOLS for Oslo Børs or XOSD for North Sea dark pool   |
| Exclude Record Flag <sup>1</sup> | 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.          |

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<sup>1</sup> The following condition codes are excluded: 2,3,4,5,6,7,8,9, and 11. Refer to Appendix A for the list of condition codes.

## 2.0 Quote Data

### Sample

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06/25/2015,09:30:55.749,46.00,46.07,1637,1040,XOLS  
06/25/2015,09:30:57.426,46.00,46.07,1637,360,XOLS  
06/25/2015,09:30:57.469,46.00,46.06,1637,680,XOLS  
06/25/2015,09:30:57.752,46.00,46.06,1637,1040,XOLS  
06/25/2015,09:30:58.451,46.00,46.06,1637,360,XOLS  
06/25/2015,09:30:58.489,46.00,46.05,1637,680,XOLS  
06/25/2015,09:30:59.752,46.00,46.05,1637,1040,XOLS  
06/25/2015,09:31:00.696,46.00,46.05,1637,360,XOLS  
06/25/2015,09:31:00.729,46.00,46.04,1637,680,XOLS  
06/25/2015,09:31:00.738,46.00,46.04,1633,680,XOLS  
06/25/2015,09:31:01.755,46.00,46.04,1633,1040,XOLS  
06/25/2015,09:31:02.017,46.00,46.04,1633,360,XOLS  
06/25/2015,09:31:02.050,46.00,46.03,1633,680,XOLS  
06/25/2015,09:31:03.145,46.00,46.03,1633,685,XOLS  
06/25/2015,09:31:03.754,46.00,46.03,1633,1045,XOLS

### File Layout

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Each tick contains 7 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

| <b><u>Data Field</u></b> | <b><u>Characteristics</u></b>                                 |
|--------------------------|---|
| 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   |
| Ask Size                 | Numeric   |
| Exchange                 | XOLS for Oslo Børs or XOSD for North Sea dark pool            |

## 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.asc

#### Sample

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PDR,PETROLIA SE,CY0102630916,01/04/2011,06/25/2015,2  
SSC,SCOTTISH SALMON CO PLC/THE,JE00B61ZHN74,01/06/2011,06/25/2015,3  
SUBC,SUBSEA 7 SA,LU0075646355,01/10/2011,06/25/2015,5  
SDSD,SD STANDARD DRILLING PLC,CY0101550917,01/11/2011,06/25/2015,6  
NTSG,SPAREBANK 1 NOETTEROEY - TOENS,NO0010391295,01/27/2011,06/25/2015,7

| Field Name   | Type      | Description  |
|--------------|-----------|--|
| Symbol       | Character | Most recent stock symbol.  |
| Company Name | Character | Company name.  |
| ISIN         | Character | <b>International Securities Identifying Number</b> 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

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46,05/13/2014,0.05  
75,01/21/2014,10  
93,06/11/2014,0.1  
105,05/28/2014,0.9744

#### File Layout

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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

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7,02/18/2015,03/04/2015,03/05/2015,,,5.0,NOK  
10,02/24/2015,02/26/2015,02/27/2015,03/13/2015,,11.0,NOK  
12,02/11/2015,02/27/2015,03/02/2015,03/20/2015,,4.0,NOK  
13,02/24/2015,02/25/2015,02/26/2015,,,10.5,NOK

#### File Layout

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| 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

| Condition Code | Description                                      | Comments  | Excluded/Unknown* |
|----------------|--|---|-------------------|
| 0              | Automatic trade                                  | On-book trade executed during continuous trading  |                   |
| 1              | Auction trade                                    | On-book trade executed during auction uncrossing.   |                   |
| 2              | Non-printable execution                          | Non-printable "trade" notifying an individual order executed during auction uncrossing.                                       | X                 |
| 3              | Ordinary trade                                   | Manual trade executed at a representative market price.   | X                 |
| 4              | Ordinary trade with delayed publication          | Manual trade executed at a representative market price, published with a delay dependent on the size of the trade.            | X                 |
| 5              | Negotiated trade                                 | Off-book trade negotiated bilaterally between two participants.   | X                 |
| 6              | Negotiated trade with delayed publication        | Off-book trade negotiated bilaterally between two participants and published with a delay dependent on the size of the trade. | X                 |
| 7              | Derivative related trade                         | Trade resulting from the exercise or expiry of a derivative with the instrument as underlying.                                | X                 |
| 8              | VWAP trade                                       | Off-book trade whose price is determined by the instrument's VWAP over a certain time period.                                 | X                 |
| 9              | OTC trade  | Off-exchange trade reported to Oslo Børs.   | X                 |
| 10             | OTC trade with delayed publication               | Off-exchange trade reported to Oslo Børs and published with delay dependent on the trade size.                                | X                 |
| 11             | SI trade   | Systematic Internaliser trade (i.e. a trade executed on a firm's own in-house orderbook) and reported to Oslo Børs.           | X                 |
| 12             | SI trade with delayed publication                | Systematic Internaliser trade reported to Oslo Børs and published with a delay dependent on the size of the trade.            | U                 |
| 13             | Non-standard settlement                          | Off-book trade with a settlement cycle different from the instrument's default settlement cycle.                              | U                 |
| 14             | Non-standard settlement with delayed publication | Off-book trade with a settlement cycle different from the instrument's default  | U                 |

|    |   |  |   |
|----|---|--|---|
|    |   | settlement cycle, published with delay dependent on the trade size.  |   |
| 15 | Outside opening hours                           | Manual trade executed at a representative market price outside market hours (on a non-trading day or before 09:00 / after 16:00 on a trading day). | U |
| 16 | Outside opening hours with delayed publication  | Manual trade executed at a representative market price outside market hours and published with a delay dependent on the size of the trade.         | U |
| 17 | Odd lot trade                                   | Trade whose volume is lower than the instrument's lot size.  | U |
| 18 | Odd lot trade with delayed publication          | Trade whose volume is lower than the instrument's lot size, published with a delay dependent on the size of the trade.                             | U |
| 19 | Repo  | Off-book repo trade. The price of the trade reflects the repo rate.  | U |
| 20 | Repo with delayed publication                   | Off-book repo trade, published with a delay dependent on the size of the trade. The price of the trade reflects the repo rate.                     | U |
| 21 | Exchange-granted trade                          | Trade executed under special circumstances with approval from Oslo Børs market surveillance.   | U |
| 22 | Exchange-granted trade with delayed publication | Trade executed under special circumstances with approval from Oslo Børs market surveillance, and published with delay dependent on the trade size. | U |
| 23 | Other   | Derivative-related, portfolio or VWAP trade for a fixed income security.   | U |
| 24 | Other with delayed publication                  | Derivative-related, portfolio or VWAP trade for a fixed income security, published with a delay dependent on the size of the trade.                | U |

\* Trades with Sales Condition Codes 2, 3, 4, 5, 6, 7, 8, 9, and 11 are excluded by default from TickWrite output (denoted with an 'X' above). These trades can be included by checking the box for 'Use Excluded Records in Output' under the *Formatting/Filtering* tab. As of the time this Guide was published, all codes denoted with a 'U' have not been found in the data even though they are identified in the documentation provided by our data supplier.