SIX SWISS Equity Trade and Quote Data
File Format Document

Version 1.2

1.0 Trade Data

Sample

04/26/2023,08:30:00.074,93.062,225000,0_4_6,X,
04/26/2023,09:00:00.034,92.51,2,0_1_O,,
04/26/2023,09:00:00.034,92.51,28,0_1_O,,
04/26/2023,09:00:00.034,92.51,50,0_1_O,,
04/26/2023,09:00:00.034,92.51,150,0_1_O,,
04/26/2023,09:00:00.034,92.51,76,0_1_O,,
04/26/2023,09:00:00.034,92.51,2,0_1_O,,
04/26/2023,09:00:00.034,92.51,16,0_1_O,,
04/26/2023,09:00:00.047,92.51,676,0_1_O,,
04/26/2023,09:00:00.047,92.51,494,0_1_O,,
04/26/2023,09:00:00.047,92.51,64,0_1_O,,
04/26/2023,09:00:00.047,92.51,247,0_1_O,,
04/26/2023,09:00:00.047,92.51,95,0_1_O,,
04/26/2023,09:00:00.047,92.51,57,0_1_O,,

File Layout

Each tick contains 7 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)
Price	Numeric
Volume	Numeric
Sales Condition	Numeric – Prior to 6/3/2019 (See Appendix A – Sales Condition 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).
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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[1] The following condition codes are excluded: 2,3,4,5,6,7,8. Refer to Appendix A for the list of condition codes.

2.0 Quote Data

Sample

06/01/2015,09:02:00.330,60.1,60.35,52,380
06/01/2015,09:02:00.336,60.1,60.35,52,294
06/01/2015,09:02:00.353,60.1,60.35,81,294
06/01/2015,09:02:00.353,60.1,60.35,97,294
06/01/2015,09:02:01.355,60.1,60.35,81,294
06/01/2015,09:02:05.648,60.1,60.35,97,294
06/01/2015,09:02:05.914,60.1,60.35,97,493
06/01/2015,09:02:12.642,60.1,60.35,97,731
06/01/2015,09:02:31.702,60.1,60.35,16,731
06/01/2015,09:02:31.719,60.15,60.35,81,731
06/01/2015,09:03:26.809,60.1,60.35,988,731
06/01/2015,09:03:26.837,60.2,60.35,81,731
06/01/2015,09:03:26.850,60.2,60.35,81,437
06/01/2015,09:03:42.517,60.2,60.35,112,437

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
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

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

ZPLA,ZKB PLATINUM ETF,CH0029792709,05/02/2008,06/25/2015,29
PGHN,PARTNERS GROUP HOLDING AG,CH0024608827,05/05/2008,06/25/2015,30
INTC,INTEL CORP,US4581401001,05/05/2008,06/25/2015,31
RLD,EDMOND DE ROTHSCHILD SUISSE SA,CH0001347498,05/05/2008,06/25/2015,32

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 – Sales Condition Codes

From Inception through 6/3/2019:

Value	Description	Comments	Excluded (X)*
0	Standard trade	Trade executed in the order book	
1	Nostro cross	Trade executed in the order book, where the two sides were entered independently by the same broker	
2	Negotiated trade	Off-book trade negotiated between two participants	X
3	Special price	Off-book trade whose price does not reflect the current market price (e.g. fund portfolio trades)	X
4	Delayed publication	Off-book trade, published with a delay dependent on its size	X
5	Special price with delayed publication	Combination of 3 and 4	X
6	Off-exchange trade	Off-book trade reported under the rules of the Swiss Meldestelle (Reporting Office) rather than those of SIX Swiss Exchange	X
7	Off-exchange trade with delayed publication	Combination of 6 and 4	X
8	Liquidnet trade	Trade executed in the Liquidnet dark pool	X

*The following condition codes are excluded by default: 2, 3, 4, 5, 6, 7, 8. These trades can be included by checking the box for 'Use Excluded Records in Output' under the *Formatting/Filtering* tab in TickWrite 7.

Beginning 2/1/2023 (**no condition codes from 6/4/2019 to 1/31/2023**), the Sales Condition Code field information is comprised of three different trade condition codes separated by underscores ("_"). The first code in the set is also used to determine if the trade should be included or not in the output. A user can still include the excluded ticks by checking the "Use Excluded Records in Output" box on the *Formatting/Filtering* tab in TickWrite. The TickWrite User Guide has more information on this feature.

The first code in the field is the ***Trade Type***:

Value	Description	Comments
0	Standard trade	Trade executed in the order book
NC	Nostro cross	Trade executed in the order book, where the two sides were entered independently by the same broker

The second code is **MMT MKT MECH**, which denotes whether a trade is on- or off-book or shown in a separate order book. This code determines whether a trade is included or excluded from output by default:

Value	Notes	Excluded
1	Central Limit Order Book	
2	Quote-Driven Market	
3	Dark Book	
4	Off Book	X
5	Periodic Auction	
6	Request for Quote	X
7	Hybrid	

Note that if the second code is '4' or '6' (i.e. '0_4_2' or 'NC_6_5'), the trade will be excluded from output by TickWrite by default.

The third code is **MMT TRD MODE**, which denotes periods of auctions or regular trading:

Value	Notes
2	Continuous trading
3	At Market Close trading
5	Trade reporting (on-exchange)
6	Trade reporting (off-exchange)
7	Trade reporting (Systematic Internalizer)
I	Intraday auction
K	Closing auction
O	Opening auction
U	Unscheduled auction