



**SIX SWISS Equity Trade and Quote Data  
File Format Document**

**Version 1.1**

# 1.0 Trade Data

## Sample

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06/01/2015,09:02:10.318,60.23795,9,2,X,  
06/01/2015,09:02:23.294,60.23795,44,2,X,  
06/01/2015,09:04:17.151,60.2,81,0,,  
06/01/2015,09:04:17.151,60.2,31,0,,  
06/01/2015,09:04:17.151,60.2,370,0,,  
06/01/2015,09:08:53.737,60.1,57,0,,  
06/01/2015,09:08:53.765,60.1,318,0,,  
06/01/2015,09:08:53.822,60.1,97,0,,  
06/01/2015,09:09:45.037,60.1,122,0,,  
06/01/2015,09:09:45.037,60.1,261,0,,  
06/01/2015,09:09:47.303,60.1,200,0,,  
06/01/2015,09:09:48.281,60.05,65,0,,  
06/01/2015,09:09:48.287,60.05,165,0,,  
06/01/2015,09:09:48.287,60.05,14,0,,  
06/01/2015,09:09:48.295,60.05,72,0,,

## 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>
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)
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. Refer to Appendix A for the list of condition codes.

## 2.0 Quote Data

### Sample

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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

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Each tick contains 6 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
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

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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	<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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1053,06/09/2014,0.14286

#### 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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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

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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

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.