



# **Shanghai Stock Exchange Equity Trade and Quote Data File Format Document**

**Version 1.1**

# 1.0 Trade Data

## Sample

---

04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,10000,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,20000,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,2000,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,200,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,2700,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,1000,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,36800,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,10000,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,10000,,O,  
04/05/2017,09:25:10.106,04/05/2017,09:25:01.000,0.96,10000,,O,

## File Layout

---

Each tick contains 9 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>
Vendor Date Stamp	MM/DD/YYYY
Vendor Time Stamp	HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Exchange Date Stamp <sup>1</sup>	MM/DD/YYYY
Exchange Time Stamp <sup>1</sup>	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 <sup>2</sup>	Filtered trade indicator. “X” is present if Tick Data recommends exclusion of trade from time series due to condition code(s).

---

<sup>1</sup> As of 6/29/2016.

<sup>2</sup> Refer to Appendix B for the list of condition codes.

## 2.0 Quote Data

### Sample

---

04/05/2017,09:25:02.763,0.959,45000,0.961,570000,2  
04/05/2017,09:25:02.763,0.959,45000,0.96,65100,2  
04/05/2017,09:26:00.201,0.959,45000,0.96,65100,10  
04/05/2017,09:26:00.201,0.959,45000,0.96,65100,10  
04/05/2017,09:27:00.253,0.959,45000,0.96,65100,10  
04/05/2017,09:27:00.253,0.959,45000,0.96,65100,10  
04/05/2017,09:28:00.219,0.959,45000,0.96,65100,10  
04/05/2017,09:28:00.219,0.959,45000,0.96,65100,10  
04/05/2017,09:29:00.205,0.959,45000,0.96,65100,10  
04/05/2017,09:29:00.205,0.959,45000,0.96,65100,10  
04/05/2017,09:30:00.368,0.959,45000,0.96,65100,3

### File Layout

---

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
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

---

600079,HUMANWELL HEALTHCA,CNE000000QW6,03/05/2008,04/14/2017,1000945656  
600097,SHANG HAI KAI CHUA,CNE000000QT2,03/05/2008,04/14/2017,1000945658  
600083,GUANGDONG BOXIN IN,CNE000000R28,03/05/2008,04/14/2017,1000945666  
600086,EASTERN GOLD JADE,CNE000000QX4,03/05/2008,04/14/2017,1000945667

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

---

1011281282,04/07/2017,0

#### File Layout

---

Each record contains three fields of data. These fields are comma-separated and are laid out as follows:

Field Name	Type	Description
Company 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

---

1000952892,03/06/2017,04/13/2017,04/12/2017,04/13/2017,,0.5,CNY,  
1000952904,02/27/2017,04/13/2017,04/12/2017,04/13/2017,,0.5,CNY,  
1000954843,03/03/2017,04/12/2017,04/11/2017,04/12/2017,,0.07,CNY,  
1000962281,02/27/2017,04/11/2017,04/10/2017,04/11/2017,,0.3,CNY,

#### File Layout

---

Field Name	Notes
Company ID or Symbol	Depends on data being delivered by ID or by Symbol.
Declared 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
Adjustment Factor	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)*
Blank	Normal trade	

## Appendix C – Market Period Codes

Value	Description
1	Start-up of market (before Market Open)
2	Auction Period
3	Trading Period
4	Break Period
5	End of Trading
6	Suspended
8	Circuit Breaker Period (can restore trading)
9	Circuit Breaker Period (cannot restore trading, suspended for today)
10	Period between end of aggregate auction and start of continuous aggregate auction