



**Singapore Exchange (SGX) Trade and Quote Data
File Format Document**

Version 1.0

1.0 Trade Data

Sample

01/04/2021,09:00:32.871,01/04/2021,09:00:32.000,25.05,24,-,-,3,
01/04/2021,09:00:40.598,01/04/2021,09:00:40.000,25.13,100,-,-,0,
01/04/2021,09:00:43.607,01/04/2021,09:00:43.000,25.13,4800,-,-,0,
01/04/2021,09:00:43.623,01/04/2021,09:00:43.000,25.13,2000,-,-,0,
01/04/2021,09:00:43.623,01/04/2021,09:00:43.000,25.13,200,-,-,0,
01/04/2021,09:00:43.623,01/04/2021,09:00:43.000,25.13,100,-,-,0,
01/04/2021,09:00:43.623,01/04/2021,09:00:43.000,25.13,700,-,-,0,
01/04/2021,09:00:43.681,01/04/2021,09:00:43.000,25.14,500,-,-,0,
01/04/2021,09:00:46.106,01/04/2021,09:00:45.000,25.14,600,-,-,0,
01/04/2021,09:01:01.803,01/04/2021,09:01:01.000,25.14,100,-,-,0,
01/04/2021,09:01:01.841,01/04/2021,09:01:01.000,25.13,2200,-,-,0,
01/04/2021,09:01:01.841,01/04/2021,09:01:01.000,25.13,100,-,-,0,
01/04/2021,09:01:01.841,01/04/2021,09:01:01.000,25.13,300,-,-,0,
01/04/2021,09:01:01.841,01/04/2021,09:01:01.000,25.13,100,-,-,0,

File Layout

Each tick contains 10 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>
Vendor Arrival Date	MM/DD/YYYY
Vendor Arrival 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)
Price	Numeric
Volume	Numeric
Sales Condition	See Appendix A – Sales Condition Codes
Trade Period	See Appendix B – Trade Period Codes
Book Type	See Appendix C – Book Type Codes
Exclude Record Flag	Filtered trade indicator. “X” is present if Tick Data recommends exclusion of trade from time series due to condition code(s).

2.0 Quote Data

Sample

01/04/2021,08:58:40.675,2.32,486900,2.32,1038800,PRE-OPEN2
01/04/2021,08:58:45.298,2.32,486900,2.32,1063000,PRE-OPEN2
01/04/2021,08:58:46.895,2.32,485000,2.32,1063000,PRE-OPEN2
01/04/2021,08:58:47.098,2.32,485000,2.32,1073300,PRE-OPEN2
01/04/2021,09:00:00.612,2.31,1560600,2.32,200800,OPEN
01/04/2021,09:00:00.622,2.31,1560900,2.32,200800,OPEN
01/04/2021,09:00:00.726,2.31,1562900,2.32,200800,OPEN
01/04/2021,09:00:00.806,2.31,1562900,2.32,213300,OPEN
01/04/2021,09:00:00.902,2.31,1562900,2.32,212300,OPEN
01/04/2021,09:00:01.116,2.31,1562900,2.32,382600,OPEN

File Layout

Each tick contains 7 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
Bid Size	Numeric
Ask Price	Numeric
Ask Size	Numeric
Routine Session States	See Appendix D – Routine Session States

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

8279,SYNGEN BIOTECH CO,TW0008279001,01/01/2017,01/06/2017,1000917551
4702,ALLIED INDUSTRIAL,TW0004702006,03/05/2008,01/06/2017,1000945983
4402,FU TA MATERIAL TEC,TW0004402003,03/05/2008,01/06/2017,1000946036
5328,HUA JUNG COMPONENT,TW0005328009,03/05/2008,01/06/2017,1000946118

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

Value	Description	Excluded (X)*
-	Regular trade	
DBT	Married Trade	X

*The following condition code is excluded by default: DBT. Prints where the trade date does not match the exchange date are also excluded. 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 – Trade Period Codes

Value	Description
C	Closing auction
O	Opening auction
I	Intraday auction
-	Regular trading

Appendix C – Book Type Codes

Value	Description
0	Lit order book
1	Off-book
3	Odd lot book
5	Buy-in

Appendix D – Routine Session States

Routine Session States	Timings	General Description of Action Allowed				Matching (Take /Hit)
		Order Entry	Trade Report Entry (Normal and Overnight)	Order Modification	Order Cancellation	
PRE-OPEN1	8:50am - anytime between 8:58 to 8:59am	Yes	Yes	Yes	Yes	No
PRE-OPEN2 (subjected to random end)	8:50am - anytime between 8:58 to 8:59am	Yes	No	Yes	Yes	No
NON-CANCEL	anytime between 8:58 to 8:59am - 9:00am	No	No	No	No	Yes
OPEN	9:00am - 12pm	Yes	Yes	Yes	Yes	Yes
PRE-OPEN2 (subjected to random end)	12:00pm – anytime between 12:58 to 12:59pm	Yes	No	Yes	Yes	No
NON-CANCEL	anytime between 12:58 to 12:59pm – 1:00pm	No	No	No	No	Yes
OPEN	1:00pm – 5:00pm	Yes	Yes	Yes	Yes	Yes
PRE-CLOSE (subjected to random end)	5:00pm – anytime between 5:04 to 5:05pm	Yes	Yes	Yes	Yes	No
NON-CANCEL_LAST	anytime between 5:04 to 5:05pm – 5:06pm	No	No	No	No	Yes
TRADE_AT_CLOSE	5:06pm – 5:16pm	Yes	Yes	Yes	Yes	Yes
CLOSE	5:16pm	No	No	No	No	No
CLOSE_MKT	5:16pm – 6:00pm	No	No	No	No	No
CLOSE_(Close Signal Collect)	6:00pm - 6:30pm	No	No	No	No	No
CLOSE**	6:30pm – 8:30am (following day)	No	No	No	No	No

**A new session states (SOD) will be introduced. It will have the same property as CLOSE. It will not be scheduled till further notice.