



**Taiwan Exchange Trade and Quote Data
File Format Document**

Version 1.1

1.0 Trade Data

Sample

01/03/2017,09:00:20.132,01/03/2017,09:00:20.077,32.20,98000,TRD,-,
01/03/2017,09:00:45.338,01/03/2017,09:00:45.309,32.40,9000,TRD,-,
01/03/2017,09:00:50.387,01/03/2017,09:00:50.351,32.40,1000,TRD,-,
01/03/2017,09:00:55.428,01/03/2017,09:00:55.402,32.25,1000,TRD,-,
01/03/2017,09:01:00.519,01/03/2017,09:01:00.485,32.40,2000,TRD,-,
01/03/2017,09:01:05.558,01/03/2017,09:01:05.530,32.40,1000,TRD,-,
01/03/2017,09:01:10.587,01/03/2017,09:01:10.576,32.30,6000,TRD,-,
01/03/2017,09:01:15.638,01/03/2017,09:01:15.624,32.40,3000,TRD,-,
01/03/2017,09:01:20.694,01/03/2017,09:01:20.684,32.40,1000,TRD,-,
01/03/2017,09:01:25.731,01/03/2017,09:01:25.728,32.45,5000,TRD,-,

File Layout

Each tick contains 9 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)
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 ¹	Numeric
Sales Condition	See Appendix A – Sales Condition Codes
Trade Period	See Appendix B – Trade Period 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).

¹ Changed from lots to single shares on August 21, 2017

2.0 Quote Data

Sample

01/03/2017,08:30:26.964,14.30,2000,14.40,28000,0,0,1
01/03/2017,08:30:32.009,14.30,2000,14.40,28000,0,0,1
01/03/2017,08:30:37.047,14.30,2000,14.40,24000,0,0,1
01/03/2017,08:30:42.107,14.30,2000,14.40,14000,0,0,1
01/03/2017,08:30:47.129,14.50,4000,14.75,87000,0,0,1

File Layout

Each tick contains 9 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 ¹	Numeric
Ask Price	Numeric
Ask Size ²	Numeric
Bid Limit Indicator	See Appendix C – Bid Limit Indicator Codes
Ask Limit Indicator	See Appendix D – Ask Limit Indicator Codes
Quote Condition	See Appendix E – Quote Condition Codes

¹ Changed from lots to single shares on August 21, 2017

² Changed from lots to single shares on August 21, 2017

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)*
TRD	Regular trade	
ODD	Odd lot auction trade	X
OTC	OTC trade	X
PST	Closing auction trade	
FXD	Fixed price	X

*The following condition codes are excluded by default: OTC, FXD. 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
A	Other auction (odd lot auction)
C	Closing auction
O	Opening auction
T	Trading at closing price
-	Regular trading

Appendix C – Bid Limit Indicator Codes

Value	Description
0	Not applicable (bid price is within the daily trading limits)
1	Bid price on lower limit
2	Bid price on upper limit

Appendix D – Ask Limit Indicator Codes

Value	Description
0	Other auction (odd lot auction)
1	Ask price on lower limit
2	Ask price on upper limit

Appendix E – Quote Condition Codes

Value	Description
0	Regular quote
1	Auction quote