

TSX, TSXV & Alpha Daily Trading Summary

These specifications are for the (i) Toronto Stock Exchange (TSX) Daily Trading Summary, (ii) TSX Venture Exchange (TSXV) Daily Trading Summary and (iii) Alpha Daily Trading Summary product files.

Record Layout

Field	Field Details	√ - Field Included in File		
		TSX	TSXV ²	Alpha
TRADE DATE	YYYY-MM-DD	√	√	√
SYMBOL	Alphanumeric; 9 characters max	√	√	√
ISSUE LONG NAME	Alphanumeric; 45 characters max	√	√	√
CUSIP	Intentionally Blank			
OPEN PRICE	Numeric; up to 3 decimal places	√	√	√
HIGH PRICE	Numeric; up to 3 decimal places	√	√	√
LOW PRICE	Numeric; up to 3 decimal places	√	√	√
CLOSE PRICE	Numeric; up to 3 decimal places	√	√	√
TRADED VOLUME ¹	Numeric; integer value	√	√	√
TRADED VALUE	Numeric; up to 3 decimal places	√	√	√
NUMBER OF TRANSACTIONS	Numeric; integer value	√	√	√
LAST BID PRICE	Numeric; up to 3 decimal places	√	√	√
LAST ASK PRICE	Numeric; up to 3 decimal places	√	√	√
LAST BID SIZE	Numeric; integer value	√	√	√
LAST ASK SIZE	Numeric; integer value	√	√	√
ODD LOT HIGH PRICE	Numeric; up to 3 decimal places	√	√	√
ODD LOT LOW PRICE	Numeric; up to 3 decimal places	√	√	√
ODD LOT TRADED VOLUME ¹	Numeric; integer value	√	√	√
ODD LOT TRADED VALUE	Numeric; up to 3 decimal places	√	√	√
ODD LOT NUMBER OF TRANSACTIONS	Numeric; integer value	√	√	√
MINIMUM GUARANTEED FILL	Numeric; integer value	√		
NEWLY LISTED STOCK FLAG	Alphanumeric	√		
DELISTED STOCK FLAG	Alphanumeric	√		
SPLIT FACTOR	Numeric; up to 2 decimal places	√		
SPLIT DATE	YYYY-MM-DD	√		
LISTED MARKET	T, V, or A			√

¹ Volume divided by 100 for debt securities. For TSXV, volume divided by 100 for debt securities started October 28, 2013.

² Record layout for TSXV is effective September 23, 2013; see below for prior TSXV record layout.

File Format (TSX, TSXV, Alpha): Tab delimited text (.txt)

TSX, TSXV & Alpha Daily Trading Summary

Coverage:

- TSX Daily Trading Summary: Covers Toronto Stock Exchange trading. History available back to September 30, 1998.
- TSXV Daily Trading Summary: Covers TSX Venture Exchange (including NEX). NEX and debentures included on and after Oct. 3, 2013. History in current record layout available back to Sept. 23, 2013. History available from March 9, 2009 to Sept. 20, 2013 in different record layout (see below).
- Alpha Daily Trading Summary: Covers Alpha trading. Released May 1, 2014. History available from Aug. 2, 2011.

File Names:

- TSX Daily Trading Summary: yyyyymmddTradingSummaryDaily.txt
- TSXV Daily Trading Summary: yyyyymmddTSXVTradingSummaryDaily.txt
- Alpha Daily Trading Summary: yyyyymmddAlphaTradingSummaryDaily.txt

File Size:

- TSX Daily Trading Summary: approximately 400 KB
- TSXV Daily Trading Summary: approximately 300 KB
- Alpha Daily Trading Summary: approximately 600 KB

Delivery (TSX, TSXV, Alpha): Web, FTP, Email

- TSX Daily Trading Summary: usually by 6:30 PM ET each trading day
- TSXV Daily Trading Summary: usually by 6:30 PM ET each trading day
- Alpha Daily Trading Summary: usually by 8:30 PM ET each trading day

TSXV Record Layout from March 9, 2009 to Sept. 20, 2013 (files exclude NEX and debentures)

Field	Field Type
DATE	Alphanumeric; 8 characters maximum; YYYYMMDD
STOCK SYMBOL	Alphabetic; 8 characters maximum
STOCK NAME	Alphabetic; 18 characters maximum
HI PRICE	Numeric; 7 numbers max; up to 3 decimal places
LO PRICE	Numeric; 7 numbers max; up to 3 decimal places
LAST PRICE	Numeric; 7 numbers max; up to 3 decimal places
CURRENT VOLUME	Numeric; 11 numbers max
CLOSING BID PRICE	Numeric; 7 numbers max; up to 3 decimal places
CLOSING ASK PRICE	Numeric; 7 numbers max; up to 3 decimal places