

TSX & Alpha Monthly Trading Summary Specifications

These specifications are for the (i) Toronto Stock Exchange (TSX) Monthly Trading Summary and (ii) Alpha Monthly Trading Summary product files.

Record Layout

Field	Field Details	√ - Field Included in File	
		TSX	Alpha
TRADE DATE	YYYYMM	√	√
SYMBOL	Alphanumeric; 9 characters max	√	√
ISSUE LONG NAME	Alphanumeric; 45 characters max	√	√
CUSIP	Alphanumeric; XXXXXX XX X	√	√
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.

TSX & Alpha Monthly Trading Summary Specifications

File Names

- TSX Monthly Trading Summary: yyyyymmddTradingSummaryMonthly.txt
- Alpha Daily Trading Summary: yyyyymmddAlphaTradingSummaryMonthly.txt

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

Coverage

- TSX Monthly Trading Summary: Covers Toronto Stock Exchange trading. History available back to September 1998.
- Alpha Monthly Trading Summary: Covers Alpha trading. Released May 1, 2014. History available from August 2011.

File Size: TSX, approx. 500 KB; Alpha, 500 KB.

Delivery:

- TSX Monthly Trading Summary: Web, FTP, Email, usually by 6:30 PM of the last trading day of the month.
- Alpha Monthly Trading Summary: Web, FTP, Email, usually by 8:30 PM of the last trading day of the month.