

TSX, TSXV & Alpha Attributed Trading Summary Specifications

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

Record Layout (TSX, TSXV, Alpha)

Field	Field Details	√ - Field Included in File		
		TSX	TSXV	Alpha
TRADE MONTH	Numeric (YYYYMM)	√	√	√
STOCK SYMBOL	Alphanumeric	√	√	√
BROKER NUMBER	Numeric	√	√	√
ATTRIBUTED BUY VOLUME ¹	Numeric	√	√	√
ATTRIBUTED BUY VALUE ²	Numeric	√	√	√
ATTRIBUTED BUY TRANSACTIONS	Numeric	√	√	√
ATTRIBUTED SELL VOLUME ¹	Numeric	√	√	√
ATTRIBUTED SELL VALUE ²	Numeric	√	√	√
ATTRIBUTED SELL TRANSACTIONS	Numeric	√	√	√
ANONYMOUS BUY VOLUME ¹	Numeric	√	√	√
ANONYMOUS BUY VALUE ²	Numeric	√	√	√
ANONYMOUS BUY TRANSACTIONS	Numeric	√	√	√
ANONYMOUS SELL VOLUME ¹	Numeric	√	√	√
ANONYMOUS SELL VALUE ²	Numeric	√	√	√
ANONYMOUS SELL TRANSACTIONS	Numeric	√	√	√
TOTAL BUY VOLUME ¹	Numeric	√	√	√
TOTAL BUY VALUE ²	Numeric	√	√	√
TOTAL BUY TRANSACTIONS	Numeric	√	√	√
TOTAL SELL VOLUME ¹	Numeric	√	√	√
TOTAL SELL VALUE ²	Numeric	√	√	√
TOTAL SELL TRANSACTIONS	Numeric	√	√	√
LISTED MARKET	T, V or A			√

¹ Volume is adjusted for the face value of debt securities; ² Value is not adjusted for securities trading in US funds.

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

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Coverage

- TSX Attributed Trading Summary: Covers Toronto Stock Exchange. History in current format available from November 2010; prior history from March 2002 available in a different format.
- TSXV Attributed Trading Summary: Covers TSX Venture Exchange (including NEX). History available from January 2013.
- Alpha Attributed Trading Summary: Covers Alpha. Released by May 1, 2014. History available from May 2013.

File Names

- TSX Attributed Trading Summary: yyyyymmddAttributedTradingSummaryII.txt
- TSXV Attributed Trading Summary: yyyyymmddTSXVAttributedTradingSummary.txt
- Alpha Attributed Trading Summary: yyyyymmddAlphaAttribTradingSum.txt

File Size: TSX, approx. 5 Mb; TSXV, approx. 2 Mb; Alpha file, approx. 6 Mb

Delivery (TSX, TSXV, Alpha): Web, FTP, Email; monthly after market close on the fifth trading day of the month.