

TSX, TSXV & TSX Alpha Exchange Daily Trades & Quotes Specifications



These specifications are for the (i) Toronto Stock Exchange (TSX) Daily Trades & Quotes, (ii) TSX Venture Exchange (TSXV) Daily Trades & Quotes and (iii) TSX Alpha Exchange (TSXA) Daily Trades & Quotes product files.

Record Layout (TSX & TSXV)

Sort Order:	1 - Single Date record, 2 - All Trade & Quote records in order of Symbol, Time, Sequence Number
Record Types:	D - Date; T - Trade; Q - Quotes

DATE			
Position	Length	Field	Characteristics (At Launch)
1	1	Record Type	Alphabetic: "D" - Trade
2	8	Date	YYYYMMDD

TRADES			
Position	Length	Field	Characteristics (At Launch)
1	1	Record Type	Alphabetic: "T" - Trade
2	12	Symbol	Alphabetic
14	15	Trade Time	HHMMSSnsnsnsnsnsnsnsnsns
29	9	Sequence Number	Numeric: Sequences trades and quotes records across all stocks.
38	7	Price	\$\$\$\$CCC
45	9	Shares	Numeric
54	3	Buyer	Numeric
57	3	Seller	Numeric
60	1	Odd Lot	Marker: On = "1", Off = blank
61	1	Trade Session	Alphabetic: "A" - Continuous Market; "O" - Open Trade; "M" - Market On Close Trade; "C" - Crossing Session
62	1	Cancellation	Marker: On = "1", Off = blank Cancellation record appearing at the time the trade is cancelled.
63	1	Cancelled	Marker: On = "1", Off = blank Marker on original trade to indicate the trade has been cancelled.
64	1	Correction	Marker: On = "1", Off = blank
65	1	Delayed Delivery	Marker: On = "1", Off = blank
66	1	Cash	Marker: On = "1", Off = blank
67	1	Non Net	Marker: On = "1", Off = blank
68	1	Special Terms	Marker: On = "1", Off = blank
69	1	Specialty Cross	Alphabetic: "B" - Basis Cross; "V" - VWAP Cross; "C" - Contingent Cross; "I" - Internal Cross; "S" - Special Trading Session Cross
70	1	Listed Market	Only populated in TSXA file. Alphabetic: "T" - TSX; "V" - TSXV; or "A" - TSXA

FOR MORE INFORMATION

TSX, TSXV & TSX Alpha Exchange Daily Trades & Quotes Specifications



QUOTES			
Position	Length	Field	Characteristics (At Launch)
1	1	Record Type	Alphabetic: "Q" - Quotes
2	12	Symbol	Alphabetic
14	15	Time	HHMMSSnsnsnsnsnsnsnsnsns
29	9	Sequence Number	Numeric: Sequences trades and quotes records across all stocks.
38	7	Bid Price	\$\$\$\$CCC
45	7	Ask Price	\$\$\$\$CCC
52	3	Bid Size	Numeric, In Boardlots
55	3	Ask Size	Numeric, In Boardlots
58	1	Halted	Marker: On = "1", Off = blank
59	1	Listed Market	Only populated in TSXA file. Alphabetic: "T" - TSX; "V" - TSXV; or "A" - TSXA

Record Layout (TSX Alpha Exchange)

Sort Order:	1 - Single Date record, 2 - All Trade & Quote records in order of Symbol, Time, Sequence Number
Record Types:	D - Date; T - Trade; Q - Quotes

DATE			
Position	Length	Field	Characteristics (At Launch)
1	1	Record Type	Alphabetic: "D" - Trade
2	8	Date	YYYYMMDD

TRADES			
Position	Length	Field	Characteristics (At Launch)
1	1	Record Type	Alphabetic: "T" - Trade
2	12	Symbol	Alphabetic
14	15	Trade Time	HHMMSSnsnsnsnsnsnsnsnsns
29	9	Sequence Number	Numeric: Sequences trades and quotes records across all stocks.
38	7	Price	\$\$\$\$CCC
45	9	Shares	Numeric
54	3	Buyer	Numeric
57	3	Seller	Numeric
60	1	Odd Lot	Marker: On = "1", Off = blank

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TSX, TSXV & TSX Alpha Exchange Daily Trades & Quotes Specifications



61	1	Trade Session	Alphabetic: "A" - Continuous Market; "O" - Open Trade; "M" - Market On Close Trade; "C" - Crossing Session
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QUOTES			
Position	Length	Field	Characteristics (At Launch)
1	1	Record Type	Alphabetic: "Q" - Quotes
2	12	Symbol	Alphabetic
14	15	Time	HHMMSSnsnsnsnsnsnsnsnsns
29	9	Sequence Number	Numeric: Sequences trades and quotes records across all stocks.
38	7	Bid Price	\$\$\$\$CCC
45	7	Ask Price	\$\$\$\$CCC
52	3	Bid Size	Numeric, In Boardlots
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59	1	Listed Market	Only populated in TSXA file. Alphabetic: "T" - TSX; "V" - TSXV; or "A" - TSXA

File Name

- TSX Daily Trades & Quotes: yyyyymmddTradesAndQuotesDaily.txt (compressed as .gz)
- TSXV Daily Trades & Quotes: yyyyymmddTSXVTradesAndQuotesDaily.txt (compressed as .gz)
- TSX Alpha Exchange Daily Trades & Quotes: yyyyymmddAlphaTradesAndQuotesDaily.txt (compressed as .gz)

Coverage

- TSX Daily Trades & Quotes: Covers Toronto Stock Exchange. History available from February 1977.
- TSXV Daily Trades & Quotes: Covers TSX Venture Exchange. History available from January 2006.

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FOR MORE INFORMATION

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TSX, TSXV & TSX Alpha Exchange Daily Trades & Quotes Specifications



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- TSX Alpha Exchange Daily Trades & Quotes: Covers TSX Alpha Exchange. Released May 1, 2014. History available from May 2013.

File Size

- TSX Daily Trades & Quotes: Approx. 101 MB (compressed as .gz); size varies with trading activity
- TSXV Daily Trades & Quotes: Approx. 2.1 MB (compressed as .gz); size varies with trading activity
- TSX Alpha Exchange Daily Trades & Quotes: Approx. 50 MB (compressed as .gz); size varies with trading activity

Delivery (TSX, TSXV, TSX Alpha Exchange): FTP pick-up

- usually available by 11:30 PM ET for TSX and TSXV
- usually available by 9:00 PM ET for TSX Alpha Exchange

File Format (TSX, TSXV, TSX Alpha Exchange): ASCII, Fixed Field Length

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