

## TSX & Alpha Broker Block Summary Specifications

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The specifications below are for the (i) Toronto Stock Exchange (TSX) Broker Block Summary and (ii) Alpha Broker Block Summary product files.

### Coverage

- TSX Broker Block Summary: Covers Toronto Stock Exchange trading. History available from May 2003.
- Alpha Broker Block Summary: Covers Alpha trading. Released May 1, 2014. History available from May 2013.

### File Names:

- TSX Broker Block Summary: yyyyymmddBrokerBlockSummary.txt
- Alpha Broker Block Summary: yyyyymmddAlphaBrokerBlockSummary.txt

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

**File Size**: TSX file, approximately 7 KB; Alpha file, approximately 3 KB

**Record Layout** (TSX, Alpha)

Field	Field Details
EXCHANGE	Alphanumeric
MONTH	YY-MMM
BROKER_NUM	Numeric
BROKER_NAME	Alphanumeric
TOTAL_VOLUME <sup>1</sup>	Numeric
VOLUME PERCENTAGE	Numeric (two decimals)
TOTAL_VALUE <sup>2</sup>	Numeric (three decimals)
VALUE PERCENTAGE	Numeric (two decimals)
NUM_OF_TRANS	Numeric
TRANS PERCENTAGE	Numeric (two decimals)

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

**Delivery** (TSX, Alpha): By Web, FTP, Email, usually on 1<sup>st</sup> or 2<sup>nd</sup> trading day after month-end.