



**TSX Equity Trade and Quote Data
File Format Document**

Version 2.4

1.1 Trade Data

Sample

```
09/24/2007,09:30:00.000,73.57,100,79,79,,,,,,,,,177555,O,,,
09/24/2007,09:30:00.000,73.57,200,7,7,,,,,,,,,177557,O,,,
09/24/2007,09:30:00.000,73.57,100,7,7,,,,,,,,,177558,O,,,
09/24/2007,09:30:00.000,73.57,100,7,7,,,,,,,,,177559,O,,,
09/24/2007,09:30:00.000,73.57,100,7,7,,,,,,,,,177560,O,,,
09/24/2007,09:30:00.000,73.57,100,7,7,,,,,,,,,177561,O,,,
09/24/2007,09:30:00.000,73.57,200,7,7,,,,,,,,,177571,O,,,
09/24/2007,09:30:00.000,73.57,100,9,9,,,,,,,,,177572,O,,,
09/24/2007,09:30:00.000,73.57,100,2,2,,,,,,,,,177573,O,,,
```

File Layout

Each tick contains 19 fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Trade Date
Trade Time
Price
Volume
Seller
Buyer
Odd Lot
Delayed
Cash
Non Net
Cancellation
Canceled
Special Terms
Correction
Sequence Number
Trade Session Flag
Specialty Cross Flag
Exclude Record Flag
Filtered Price

1.2 Data Fields for the Trade data Files

The following data fields are included in the tick data file:

<u>Data Field</u>	<u>Characteristics</u>
Trade Date	MM/DD/YYYY
Trade Time	HH:MM:SS
Price	Numeric
Volume	Numeric
Seller	Numeric*
Buyer	Numeric*
Odd Lot	On = "1", Off = "blank"
Delayed	On = "1", Off = "blank".
Cash	On = "1", Off = "blank".
Non Net	On = "1", Off = "blank".
Cancellation	On = "1", Off = "blank". Cancellation record appearing at the time the trade is cancelled.
Canceled	On = "1", Off = "blank". Marker on original trade to indicate the trade has been cancelled.
Special Terms	<i>No longer used. Held for backward compatibility.</i>
Corrections	On = "1", Off = "blank".
Sequence Number	Numeric: Use to correctly sequence trades and quotes across all stocks.
Trade Session	Available as of June 1, 2005: "A" – Continuous Market "O" – Open Market "M" – Market on Close Trade "C" – Crossing Session
Specialty Cross	Alphabetic. "B" – Basis Cross "V" VWAP Cross "C" – Contingent Cross "I" – Internal Cross "S" – Special; Trading Session Cross
Exclude Record	<i>No longer used. Held for backward compatibility.</i>
Filtered Price	A suggested replacement trade price if Tick Data's proprietary algorithms suspect the report trade price is in error.

*Numeric buyer and seller codes refer to the Broker/Participating Organization ID. A complete list of these IDs can be found at: http://www.tmx.com/en/about_tsx/part_members/index.html

2.1 Quote Data

Sample

09/24/2007,09:30:00.000,73.57,73.67,2,20,177620,
09/24/2007,09:30:09.000,73.52,73.67,10,20,185625,
09/24/2007,09:30:11.000,73.58,73.67,3,20,186446,
09/24/2007,09:30:12.000,73.54,73.67,3,20,187045,
09/24/2007,09:30:13.000,73.59,73.67,3,20,188316,
09/24/2007,09:30:14.000,73.56,73.67,3,20,189391,
09/24/2007,09:30:15.000,73.6,73.67,3,20,190919,
09/24/2007,09:30:16.000,73.58,73.67,3,20,191976,
09/24/2007,09:30:17.000,73.61,73.67,3,20,192477,
09/24/2007,09:30:18.000,73.59,73.67,3,20,192811,

File Layout

Each tick contains seven fields of data in all ASC files. These fields are comma-separated and are laid out as follows:

Quote Date
Quote Time
Bid
Ask
Bid Size
Ask Size
Sequence Number

3.1 Corporate Actions

Tick Data provides the following corporate actions files with each dataset delivered:

- CompanyInfo.asc – provides a map of Tick Data’s internal ID# to current company symbol, company name, and CUSIP.
- StockSplits.csv – provides adjustment ratios for stock splits and stock dividends.
- Mergers.csv - provides adjustment ratios for a certain type of stock splits where price should be adjusted but volume should not be adjusted.
- Dividends.asc – provides the amount of cash dividends.

The format of each of these files is described below:

3.2 CompanyInfo.csv

Sample

A,ABITIBI-CONSOLIDATED INC.,003924107,,~,01/02/2001,09/30/2007,1
TD,TORONTO-DOMINION BANK (THE),891160509,,~,01/02/2001,09/30/2007,1450

Field Name	Type	Description
Symbol or ID#	Character	Stock symbol or ID#. Depends on data being delivered by ID or by Symbol.
Company_Name	Character	Company name.
CUSIP	Character	CUSIP number, which uniquely identifies a security. The Committee on Uniform Security Identification Procedure (CUSIP) assigns the first nine digits. <ul style="list-style-type: none">• Digits/characters 1-6 identify the issuer• Digits/characters 7-9 identify the issue.
Exchange	Character	Current exchange on which the symbol is traded.
IMO	Character	null
First Date	Date	The first date for which data is available for the company.
Last Date	Date	The last date for which data is available for the company.
ID #	Numeric	Tick Data's Internal ID#.

3.3 Split and Dividend Information (*Stocksplits.csv* and *Mergers.csv*)

Sample

324,06/14/2007,0.50000
408,07/16/2007,0.25000
446,07/04/2007,0.33333
749,07/09/2007,0.50000

File Layout

Each record contains three fields of data. These fields are comma-separated and are laid out as follows:

Field Name	Type	Description
Symbol or ID	Character	Stock symbol or ID#. Depends on data being delivered by ID or by Symbol.
Split_Date	Date	Date of stock split or dividend.
Ratio	Numeric	Percentage of adjustment made to the price of the symbol due to a stock split, stock distribution, stock dividend, or cash dividend.

3.4 Cash Dividends (*Dividends.csv*)

Sample

13,09/10/2007,09/26/2007,09/28/2007,10/15/2007,,0.25,A
17,08/09/2007,08/29/2007,08/31/2007,09/15/2007,,0.06,
19,07/25/2007,08/13/2007,08/15/2007,09/04/2007,,0.055,
20,08/09/2007,09/26/2007,09/30/2007,10/15/2007,,0.17,

File Layout

Field Name	Notes
Company ID or Symbol	Depends on data being delivered by ID or by Symbol.
Declare Date	no definition required
Ex-Date	no definition required
Record Date	no definition required
Pay Date	no definition required
Net Amount	no definition required
Gross Amount	no definition required
Currency Type	Null = Canadian \$ A = US \$ B = British Pounds C= Australian \$ E = Japanese Yen