



**Canada – All Venues  
Equity Trade and Quote Data File Format Document**

**Version 1.0**

## 1.0 Overview

In February 2023, Tick Data introduced a new Canadian equity data product to replace the Canadian data that had been in place since late-2017. This ‘Canada – All Venues’ dataset has a start date of November 1, 2017. A true all-venue dataset, it contains BBO quote and trade data from 15 Canadian trading venues (Level I quotes per venue). This offering is a significant upgrade to the previously offered data of the time period, with improved reliability, files named by ticker symbol instead of ISIN, no missing first day of trading for new issues (related to ISIN limitations), and the addition of USD-denominated securities.

Upon release, the dataset will have a start date of 11/1/2017, and version 1.0 of this file format guide will only include format details for that time period. That is as far back as this data is currently available to us; we will add additional history if we can. Existing clients will note that our original Canada – TSX dataset begins in 2001; this dataset only contains Level I quotes and trades from the Toronto Stock Exchange. We will consider marrying the two datasets based on client feedback, and if we do, this document will be updated to include details on the TSX-only data, prior to November 2017.

## 1.1 Trade Data

### Sample

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02/14/2023,09:30:01.738,9.96,11,80,2,Y,,,,,,,,,3010517,-,,,,,2,XCXD
02/14/2023,09:30:02.525,10,100,1,79,,,,,,,,,165,-,,,,,0,XTSE
02/14/2023,09:30:02.525,10,100,1,79,,,,,,,,,166,-,,,,,0,XTSE
02/14/2023,09:30:02.525,10,100,1,79,,,,,,,,,167,-,,,,,0,XTSE
02/14/2023,09:30:02.534,10,200,1,79,,,,,,,,,168,-,,,,,0,XTSE
02/14/2023,09:30:02.534,10,100,1,79,,,,,,,,,169,-,,,,,0,XTSE
02/14/2023,09:30:02.537,10,100,1,79,,,,,,,,,170,-,,,,,0,XTSE
02/14/2023,09:30:01.863,9.99,2,1,14,Y,,,,,,,,,3011245,-,,,,,2,XCXD
02/14/2023,09:30:02.537,10,200,1,79,,,,,,,,,171,-,,,,,0,XTSE
02/14/2023,09:30:02.636,9.98,100,1,79,,,,,,,,,3011484,-,,,,,0,CHIC
02/14/2023,09:30:02.553,10,100,1,79,,,,,,,,,172,-,,,,,0,XTSE
02/14/2023,09:30:02.553,10,100,1,79,,,,,,,,,173,-,,,,,0,XTSE
02/14/2023,09:30:02.553,10,100,1,79,,,,,,,,,174,-,,,,,0,XTSE
02/14/2023,09:30:02.636,9.98,100,1,39,,,,,,,,,175,-,,,,,0,XTSE
02/14/2023,09:30:02.636,9.98,100,1,39,,,,,,,,,176,-,,,,,0,XTSE
02/14/2023,09:30:02.636,9.98,100,1,79,,,,,,,,,177,-,,,,,0,XTSE
02/14/2023,09:30:03.167,9.99,100,65,2,,,,,,,,,178,-,,,,,0,XTSE
02/14/2023,09:30:03.167,9.99,100,39,2,,,,,,,,,179,-,,,,,0,XTSE
02/14/2023,09:30:05.742,9.98,5,7,14,Y,,,,,,,,,180,-,X,,,3,XTSE
02/14/2023,09:30:05.773,9.98,300,80,1,,,,,,,,,181,-,,,,,0,XTSE
02/14/2023,09:30:05.777,9.98,100,90,1,,,,,,,,,182,-,,,,,0,XTSE
02/14/2023,09:30:14.219,9.97,100,79,1,,,,,,,,,6J3M43SY3NDX,-,,,,,0,PURE
```

## **File Layout**

Each tick contains 23 fields of data in CSV files. These fields are comma-separated and are laid out as follows:

<b><u>Data Field</u></b>	<b><u>Description/Details</u></b>
Date	MM/DD/YYYY
Time	HH:MM:SS.000
Price	Numeric
Volume	Numeric
Seller (Member Firm)*	Numeric
Buyer (Member Firm)*	Numeric
Odd Lot Flag	"Y" for Odd Lot, Blank for Round Lot
Delayed Delivery Flag	Not available after August 7, 2017
Cash Flag	Not available after August 7, 2017
Non-Net Flag	Not available after August 7, 2017
Cancellation Flag	Not available after August 7, 2017
Cancelled Flag	Not available after August 7, 2017
Special Terms Flag	Not available after August 7, 2017
Correction Flag	Not available after August 7, 2017
Sequence Number	Sequence number per exchange: numeric or alphanumeric
Trade Session**	"-" for Regular Trading "O" for Opening Auction "C" for Closing Auction "T" for Trade at Closing Price "U" for Unscheduled Auction
Specialty Cross Flag	Not available after August 7, 2017
Exclude Record Flag	Filtered trade indicator. "X" is present if Tick Data recommends exclusion of trade from time series due to Book Type of "1" or "3".
Filtered Price	Not available after August 7, 2017
Nanoseconds	Not available after August 7, 2017
Sales Condition	See Appendix B for Details
Book Type**	"0" for On-book "1" for Off-book "2" for Dark Book "3" for Odd Lot Book "4" for Special Terms Book
Exchange Code	MIC Code for exchange on which transaction occurred (See Appendix A)

\*For a current list of Member Firms, please see: <https://tsx.com/trading/accessing-our-markets/member-firm-directory>

\*\*Not all Trade Sessions or Book Types are found on all venues.

## 2.0 Quote Data

### Sample

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02/23/2023,07:18:51.000,21.81,21.81,1200,300,,,,XTSE,O  
02/23/2023,07:18:51.248,21.9,21.9,300,300,,,,XTSE,O  
02/23/2023,07:18:56.473,21.81,21.81,1300,1300,,,,XTSE,O  
02/23/2023,07:18:57.386,21.81,21.81,1400,1300,,,,XTSE,O  
02/23/2023,07:20:17.018,21.81,21.81,1300,1300,,,,XTSE,O  
02/23/2023,07:29:26.295,21.79,21.79,1700,1400,,,,XTSE,O  
02/23/2023,07:30:00.786,22.05,22.05,3100,5500,,,,XTSE,O  
02/23/2023,07:30:02.087,22.05,22.05,3500,5500,,,,XTSE,O  
02/23/2023,07:30:02.087,22.05,22.05,3500,5600,,,,XTSE,O  
02/23/2023,07:35:48.397,22.05,22.05,3500,5700,,,,XTSE,O  
02/23/2023,07:59:50.289,21.6,28.38,200,500,,,,PURE,O  
02/23/2023,07:59:50.298,21.6,22.33,200,200,,,,PURE,O  
02/23/2023,08:00:00.257,21.93,22.33,600,200,,,,PURE,T  
02/23/2023,08:00:00.259,21.93,22.01,600,100,,,,PURE,T

### File Layout

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Each tick contains 11 fields of data in CSV files. These fields are comma-separated and are laid out as follows:

<u>Data Field</u>	<u>Description/Details</u>
Date	Numeric
Time	HH:MM:SS.000
Bid Price	Numeric
Ask Price	Numeric
Bid Size	Numeric, in full sizes
Ask Size	Numeric, in full sizes
Sequence Number	Not available after August 7, 2017
Halted Flag	Not available after August 7, 2017
Nanoseconds	Not available after August 7, 2017
Exchange Code	MIC Code for exchange on which transaction occurred (See Appendix A)

Market Period                    [Blank] for Unknown Market Period  
 "O" for Opening Auction  
 "P" for Pre-Open (PURE exchange)  
 "C" for Closing Auction  
 "T" for Regular Trading  
 "U" for Unscheduled Auction

### 3.0 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 identifiers.
- StockSplits.csv – provides adjustment ratios for stock splits and stock dividends.
- Mergers.csv - provides adjustment ratios for spin-offs, where price should be adjusted but volume should not be adjusted.
- Dividends.asc – provides the amount of cash dividends and total return when available.

The format of each of these files is described below.

### 3.1 CompanyInfo.asc

#### 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  NOTE: Available to users who provide a valid CUSIP license	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"> <li>• Digits/characters 1-6 identify the issuer</li> <li>• Digits/characters 7-9 identify the issue.</li> </ul>
Exchange	Character	Current exchange on which the symbol is traded.

IMO	Character	
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#.

### ***3.2 Split and Dividend Information (Stocksplits.csv and Mergers.csv)***

#### **Sample**

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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**

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Each record contains three fields of data pertaining to stock splits or stock dividends. These fields are comma-separated and are laid out as follows:

<b>Field Name</b>	<b>Type</b>	<b>Description</b>
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.

### 3.3 Cash Dividends (*Dividends.csv*)

#### Sample

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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

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Each record contains details on cash dividends. When available, the record shows total return details in the form of a ratio.

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

## Appendix A – Exchange Codes

MIC Code	Exchange
CHIC	Nasdaq CXC
CSE2	CSE2
LICA	Liquidnet Canada ATS
LYNX	Lynx ATS
MATN	Match Now
NEOC	Neo Exchange
NEOD	Neo Exchange
NEOE	Neo Exchange
NEON	Neo Exchange
OMGA	Omega ATS
PURE	CSE - TSX/Venture Listed (formerly Pure Trading)
XATS	TSX Alpha
XCNQ	CSE2
XCX2	Nasdaq CX2
XCXD	NASDAQ CXD
XICX	Instinet Canada Cross
XTNX	TSX Venture Exchange
XTSE	Toronto Stock Exchange
XTSX	TSX Venture Exchange



## Appendix B – Trade Condition Codes

Trade Condition Codes vary from venue to venue. Therefore, to correctly identify a trade condition, first identify the exchange on which the trade occurred and find the code below.

**Exchange/Venue: NASDAQ CXC**

**MIC Code: CXC**

### Trade Condition Codes

Value	Description
""	Regular trade
B	Basis cross
C	Contingent cross
D	Derivative-related cross
H	Hidden order execution
I	Internal cross
L	M-ELO (Midpoint Extended Life Order) trade
V	VWAP cross
X	Intentional cross

**Exchange/Venue: Canadian Securities Exchange**

**MIC Codes: CSE2, XCNQ**

### Trade Condition Codes

Value	Description
""	Regular trade
C	Contingent cross
E	Derivative-related cross
G	Regular (intentional) cross
I	Internal cross
L	Closing price cross
S	Basis cross
V	VWAP cross

**Exchange/Venue: Lynx ATS**

**MIC Code: LYNX**

**Trade Condition Codes**

<b>Value</b>	<b>Description</b>
""	Regular trade
D	Derivative-related cross
H	Hidden order execution
I	Internal cross
M	Intentional cross

**Exchange/Venue: Neo Exchange**

**MIC Codes: NEOE, NEOC, NEOD, NEON**

**Trade Condition Codes**

<b>Value</b>	<b>Description</b>
0	Regular trade
5	Internal cross
11	Basis cross
12	Contingent cross
14	VWAP cross
15	National cross
16	Bypass cross
18	Derivative cross

**Exchange/Venue: Omega ATS**

**MIC Code: OMGA**

**Trade Condition Codes**

<b>Value</b>	<b>Description</b>
""	Regular trade
D	Derivative-related cross
H	Hidden order execution
I	Internal cross
M	Intentional cross

**Exchange/Venue: CSE - TSX/Venture Listed (formerly Pure Trading)**  
**MIC Code: PURE**

**Trade Condition Codes**

<b>Value</b>	<b>Description</b>
""	Regular trade
C	Contingent cross
E	Derivative-related cross
G	Regular (intentional) cross
I	Internal cross
L	Closing price cross
S	Basis cross
V	VWAP cross

**Exchange/Venue: TSX Alpha**  
**MIC Code: XATS**

**Trade Condition Codes**

<b>Value</b>	<b>Description</b>
""	Regular trade
C	Contingent cross
G	VWAP cross
I	Derivative-related cross
J	Regular (intentional) cross
O	Basis cross
S	Special Trading Session cross
X	Internal cross

**Exchange/Venue: NASDAQ CX2**  
**MIC Code: XCX2**

**Trade Condition Codes**

<b>Value</b>	<b>Description</b>
""	Regular trade
B	Basis cross
C	Contingent cross
D	Derivative-related cross
H	Hidden order execution
I	Internal cross

V	VWAP cross
X	Intentional cross

**Exchange/Venue: Toronto Stock Exchange**

**MIC Code: XTSE**

**Trade Condition Codes**

Value	Description
""	Regular trade
6	Dark conditional trade
C	Contingent cross
G	VWAP cross
H	Dark Contra Midpoint Only (CMO) trade
I	Derivative-related cross
J	Regular (intentional) cross
O	Basis cross
S	Special Trading Session cross
X	Internal cross

**Exchange/Venue: TSX Venture Exchange**

**MIC Codes: XTSX, XTNX**

**Trade Condition Codes**

Value	Description
""	Regular trade
6	Dark conditional trade
C	Contingent cross
G	VWAP cross
H	Dark Contra Midpoint Only (CMO) trade
I	Derivative-related cross
J	Regular (intentional) cross
O	Basis cross
S	Special Trading Session cross
X	Internal cross

**Exchanges/Venues: Liquidnet Canada ATS, Match Now, NASDAQ CDX, Instinet Canada Cross**

**MIC Codes: LICA, MATN, XCXD, XICX**

**Trade Condition Codes**

<b>Value</b>	<b>Description</b>
""	Regular trade
1	M-ELO (Midpoint Extended Life Order) trade
2	CCP (closing price) cross
4	Purestream trade
A	Dark conditional trade
C	Contingent cross
G	VWAP cross
H	Dark Contra Midpoint Only (CMO) trade
I	Derivative-related cross
J	Regular cross
O	Basis cross
P	Intentional cross
S	Special trading session cross
V	National cross
X	Internal cross