



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

Version 3.2

1.1 Trade Data

Sample

09/19/2017,09:39:04.408,11.42,300,001,015,,,,,,,,,000000137,,,,,,,,,XTSE
09/19/2017,09:39:04.408,11.42,300,079,001,,,,,,,,,3019369,,,,,,,,,XCX2
09/19/2017,09:39:04.408,11.42,100,079,001,,,,,,,,,3019370,,,,,,,,,XCX2
09/19/2017,09:39:04.416,11.42,100,001,001,,,,,,,,,T7yxx98oYs,,,,,,,,,NEOE
09/19/2017,09:39:04.418,11.42,100,001,001,,,,,,,,,T7yxx98oYt,,,,,,,,,NEOE
09/19/2017,09:39:04.409,11.42,1100,001,001,,,,,,,,,3019372,,,,,,,,,CHIC
09/19/2017,09:39:04.408,11.42,100,001,001,,,,,,,,,5044Z2YMYELR,,,,,,,,,PURE
09/19/2017,09:39:04.404,11.42,100,079,039,,,,,,,,,8,,,,,,,,,XATS
09/19/2017,09:39:04.404,11.42,100,079,039,,,,,,,,,9,,,,,,,,,XATS
09/19/2017,09:39:04.405,11.42,100,079,039,,,,,,,,,10,,,,,,,,,XATS
09/19/2017,09:39:04.407,11.42,300,079,001,,,,,,,,,11,,,,,,,,,XATS
09/19/2017,09:39:04.405,11.42,100,001,001,,,,,,,,,2801,,,,,,,,,OMGA
09/19/2017,09:39:04.405,11.42,200,001,001,,,,,,,,,2802,,,,,,,,,OMGA

File Layout

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

Data Field	Characteristics
Trade Date	MM/DD/YYYY
Trade Time	HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Price	Numeric
Volume	Numeric
Seller	Numeric
Buyer	Numeric
Odd Lot	On = “1”, Off = “blank” From November 27, 2017: Y – Odd lot Blank – Round lot
Delayed	On = “1”, Off = “blank”. Not supported after August 7, 2017.
Cash	On = “1”, Off = “blank”. Not supported after August 7, 2017.
Non Net	On = “1”, Off = “blank”. Not supported after August 7, 2017.
Cancellation	On = “1”, Off = “blank”. Cancellation record appearing at the time the trade is cancelled. Not supported after August 7, 2017.
Canceled	On = “1”, Off = “blank”. Marker on original trade to indicate the trade has been cancelled. Not supported after August 7, 2017.
Special Terms	See Appendix A – Special Terms Codes
Corrections	On = “1”, Off = “blank”. Not supported after August 7, 2017.
Sequence Number	Numeric: Use to correctly sequence trades and quotes across all stocks.
Trade Session	From June 1, 2005: “A” – Continuous Market “O” – Open Market

	<p>“M” – Market on Close Trade “C” – Crossing Session From November 27, 2017: “C” – Closing auction [MOC] “O” – Opening auction “T” – Trading at closing price “U” – Unscheduled auction “-“ – Regular trading</p>
Specialty Cross	<p>Alphabetical. Not supported after August 7, 2017. “B” – Basis Cross “V” VWAP Cross “C” – Contingent Cross “I” – Internal Cross “S” – Special; Trading Session Cross</p>
Exclude Record	<p>Filtered trade indicator. “X” is present if Tick Data recommends exclusion of trade from time series due to condition code(s). Supported as of November 27, 2017.</p>
Filtered Price	<p>A suggested replacement trade price if Tick Data’s proprietary algorithms suspect the report trade price is in error. Not supported after August 7, 2017.</p>
Nanoseconds	<p>Numeric, six characters. Not supported after August 7, 2017.</p>
Sales Condition	<p>See Appendix D – Sales Condition Codes. Supported as of November 27, 2017.</p>
Book Type	<p>See Appendix B – Book Type Codes. Supported as of November 27, 2017.</p>
Exchange Code	<p>Trade Venue. See Appendix C – Exchange Codes. Supported as of November 27, 2017.</p>

NOTE: Delayed, Cash, Non-Net, Cancellation, Canceled, Corrections, Specialty Cross, Filtered Price, and Nanoseconds are no longer supported as of August 7, 2017. Exclude Record Flag not supported prior to November 27, 2017. Sales Condition, Book Type, and Exchange Code are new fields as of November 27, 2017.

2.1 Quote Data

Sample

09/19/2017,08:34:47.944,11.22,,300,0,,,PURE,
09/19/2017,08:34:47.944,11.22,11.38,300,300,,,PURE,
09/19/2017,08:38:04.378,11.2,11.2,7600,4700,,,XTSE,P
09/19/2017,08:46:00.827,,11.38,0,300,,,PURE,
09/19/2017,08:46:00.827,11.26,11.38,300,300,,,PURE,
09/19/2017,08:46:00.827,11.26,,300,0,,,PURE,
09/19/2017,08:46:00.827,11.26,11.37,300,300,,,PURE,
09/19/2017,08:48:15.230,11.2,11.2,7600,4800,,,XTSE,P
09/19/2017,08:49:10.061,11.2,11.2,8600,4800,,,XTSE,P
09/19/2017,08:49:19.650,11.21,11.21,5600,4800,,,XTSE,P

File Layout

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

<u>Data Field</u>	<u>Characteristics</u>
Quote Date	MM/DD/YYYY
Quote Time	HH:MM:SS.000 – milliseconds (use this custom format in Excel)
Bid	Numeric
Ask	Numeric
Bid Size	Numeric, In full sizes as of November 27, 2017.
Ask Size	Numeric, In full sizes as of November 27, 2017.
Sequence Number	Numeric. Not supported as of November 27, 2017.
Halted Marker	On = "1"; Off = Blank. Not supported as of November 27, 2017.
Nanoseconds	Numeric, six characters. Not supported as of November 27, 2017.
Exchange Code	Quote Venue. See Appendix C – Exchange Codes. Supported as of November 27, 2017.
Market Period	See Appendix E – Market Period Codes. Supported as of November 27, 2017.

NOTE: Sequence Number, Halted Marker, and Nanoseconds are no longer supported as of November 27, 2017. Exchange Code and Market Period are new fields as of November 27, 2017.

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 identifiers.
- 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.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"> • 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	
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

Appendix A – Special Terms Codes

Value	Description
Blank	No special terms (standard settlement)
1	Cash
2	Cash today
3	Delayed delivery
4	Derivative-related contingent trade
5	Non-net
6	Future
7	Next day

Appendix B – Book Type Codes

Value	Description
0	Lit order book
1	Off-book
2	Dark book
3	Odd lot book
4	Special terms book

Appendix C – Exchange Codes

Value	Description
XTSE	Toronto Stock Exchange
NEOE	Aequitas NEO
PURE	Pure Trading (CSE Other Listed Securities)
XATS	TSX Alpha
OMGA	Omega ATS
LYNX	Lynx ATS
CHIC	Nasdaq CXC
XCX2	Nasdaq CX2
XTSX	TSX Venture Exchange
MATN	TriAct Match (Non-quoting dark book marketplace)

Appendix D – Sales Condition Codes

Note: More than one sales condition code may appear

Value	Description
Blank	Regular trade
1	Basis cross
2	Contingent cross
3	Internal cross
4	Special trading session cross
5	VWAP cross
6	National cross
7	Intentional cross
8	Derivative-related cross
9	Cross trade
L	Opening trade
N	Non-resident
Q	Market on Close trade
W	Bypass trade

Appendix E – Market Period Codes*

Value	Description
A	CCP determination
C	Closed
E	Price movement extension
F	Extended hours close
L	Closing
M	MOC imbalance
N	Extended hours CXLs
O	Opening auction uncrossing
P	Pre-Open
R	Extended hours open
S	Open

* Available for Toronto Stock Exchange and TSX Venture Exchange only.