



Trades & Quotes Report

Specifications

The CSE Listed Securities Trades & Quotes report is a comprehensive end-of-day file containing all trades and quotes information for all CSE listed securities throughout each trading day. The file is also available on a monthly basis. The file is comprised of the following fields:

File Name: CNSX.Daily.Symbol.TAQ.<Symbol>.<YYYY-MM-DD>.csv
CNSX.Monthly.Symbol.TAQ.<Symbol>.<YYYY-MM-DD>.csv

| Field Name | Format | Notes |
|-------------|---------------------------|---|
| Date | YYYYMMDD | e.g. 20121003 |
| Time | XX:XX:XX.XXXX | e.g. 08:00:01.0674 |
| Symbol | Alphanumeric | e.g. ARO |
| Bid Size | Numeric; integer value | e.g. 1000 |
| Bid Price | Numeric; 2 decimal places | e.g. 0.32 |
| Ask Price | Numeric; 2 decimal places | e.g. 0.32 |
| Ask Size | Numeric; integer value | e.g. 1000 |
| Volume | Numeric; integer value | Volume executed in a trade; e.g. 1000 |
| Trade Price | Numeric; 2 decimal places | e.g. 0.32 |
| Net Change | Numeric; 2 decimal places | Percentage change from last sale price (e.g. 0.11 represents 11%) |
| Buyer | Numeric | Firm number; 1 represents anonymous firm |
| Seller | Numeric | Firm number; 1 represents anonymous firm |
| Marker | Alphanumeric | Marker Definitions: B - Delayed Delivery, C - Contingent Trade, D – Cash, E - Non Board lot, G - VWAP Trade, H – Trade Cancel, I – Post Day Trade Cancel, K - Sets the Last Price, L - Sets the Open Price, M - Special Terms Trading, O - Basis Trade, U - Trading in USD, X - Internal Cross Note: I – Post Day Trade Cancel only appears on the monthly report. |

Frequency

Daily: The file is delivered after market close on each business day.

Monthly: The file is delivered on the 3rd business day of each month.

File Format

Comma separated value (.csv)

Methods of Delivery

FTP, SFTP, email delivery or log in to the Client Portal