

## CSE Trades Report

### Specifications

The CSE Listed Securities Trades report is a comprehensive end-of-day file containing all trades 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:** CSEListed.Daily.Symbol.Trades.<Symbol>.<YYYY-MM-DD>.csv  
CSEListed.Monthly.Symbol.Trades.<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
Volume	Numeric; integer value	Volume executed in a trade; e.g. 1000
Value	Numeric; integer value	e.g. 1000.00
Trade Price	Numeric; 2 decimal places	e.g. 0.32
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 file delivered at the end of each trading day

### File Format

Comma separated value (.csv)

### Methods of Delivery

SFTP, FTP, or email delivery