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

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