

Attributed Trading Summary II

Specifications

File Format

Below is the file format for the Attributed Trading Summary II product, effective for the November 2010 trading month and subsequent months.

File name: `yyyymmddAttributedTradingSummaryII.txt`

Field	Field Type
o TRADEMONTH (YYYYMM)	Numeric
o STOCK SYMBOL	Alphanumeric
o BROKER NUMBER	Numeric
o ATTRIBUTED BUY VOLUME	Numeric
o ATTRIBUTED BUY VALUE	Numeric
o ATTRIBUTED BUY TRANSACTIONS	Numeric
o ATTRIBUTED SELL VOLUME	Numeric
o ATTRIBUTED SELL VALUE	Numeric
o ATTRIBUTED SELL TRANSACTIONS	Numeric
o ANONYMOUS BUY VOLUME	Numeric
o ANONYMOUS BUY VALUE	Numeric
o ANONYMOUS BUY TRANSACTIONS	Numeric
o ANONYMOUS SELL VOLUME	Numeric
o ANONYMOUS SELL VALUE	Numeric
o ANONYMOUS SELL TRANSACTIONS	Numeric
o TOTAL BUY VOLUME	Numeric
o TOTAL BUY VALUE	Numeric
o TOTAL BUY TRANSACTIONS	Numeric
o TOTAL SELL VOLUME	Numeric
o TOTAL SELL VALUE	Numeric
o TOTAL SELL TRANSACTIONS	Numeric

Coverage: Toronto Stock Exchange trading.

Format: Tab delimited text (.txt)

Delivery: Web, FTP, Email

Frequency: Monthly; available after market close on the fifth trading day of the month.