



S&P/TSX Index File

S&P/TSX Global Index File

Index Stock Files (1 to 8)

File Specifications

Revised October 2011

Index File Specifications

Index Data

S&P/TSX Index File

This file will display index data for all S&P/TSX and S&P/TSX Venture indices. These indices include:

Index Name	Symbol	Notes
S&P/TSX Composite Index	15	TSX 300 Composite Index before 1May2002
S&P/TSX Composite Index Sectors	15	all GICS sectors; approx. 155
S&P/TSX Capped Composite Index	T300C	TSX 300 Capped Index prior to 1May2002.
S&P/TSX 60 Index	SPTSE	
S&P/TSX 60 Equal Weight Index	TXEW	Launched June 07, 2010
S&P/TSX 60 Capped Index	SPT60C	
S&P/TSX 60 130/30 Strategy Index	TXLS	Launched Jan. 18, 2010
S&P/TSX Equity 60 Index	SPT60E	Launched June 12, 2007
S&P/TSX 60 Shariah Index	TXSI	Launched May 26, 2009
S&P/TSX 60 VIX	VIXC	Launched October 18, 2010
S&P/TSX 60 Index NTR	SPTSEN	Launched March 14, 2011. NTR – Net Total Return
S&P/TSX Capped Sector Indices (12 indices):		
S&P/TSX Capped Consumer Discretionary Index	SPTTCD	Launched March 22, 2002
S&P/TSX Capped Consumer Staples Index	SPTTCS	Launched March 22, 2002
S&P/TSX Capped Diversified Metals & Mining Index	SPTTMN	Launched March 22, 2002
S&P/TSX Capped Energy Index	SPTTEN	
S&P/TSX Capped Financial Index	SPTTFS	
S&P/TSX Capped Health Care Index	SPTTHC	Launched March 22, 2002
S&P/TSX Capped Industrials Index	SPTTIN	Launched March 22, 2002
S&P/TSX Capped Information Technology Index	SPTTTK	
S&P/TSX Capped Materials Index	SPTTMT	Launched March 22, 2002
S&P/TSX Capped Real Estate Index	SPTTRE	Launched March 22, 2002
S&P/TSX Capped Telecommunication Services Index	SPTTTS	Launched March 22, 2002
S&P/TSX Capped Utilities Index	SPTTUT	Launched March 22, 2002
S&P/TSX Completion Index	SPTSEM	S&P/TSX MidCap Index prior to 19Mar2007
S&P/TSX Equal Weight Diversified Banks Index	TXDE	Launched October 19, 2009
S&P/TSX Equal Weight Oil & Gas Index	TXOE	Launched October 19, 2009
S&P/TSX SmallCap Index	SPTSES	New methodology March 19, 2007
S&P/TSX Canadian Dividend Aristocrats Index	TXDV	Launched August 1, 2008
S&P/TSX Composite Dividend Index	TXDC	Launched December 20, 2010
S&P/TSX Capped REIT Index	SPRTRE	Launched October 15, 2002
S&P/TSX Income Trust Index	SPRTCM	Launched 15Oct2002. S&P/TSX Capped Income Trust Index prior to 19Dec2005
S&P/TSX Equity Income Index	TXEI	Launched December 20, 2010
S&P/TSX Preferred Share Index	TXPR	Launched June 12, 2007
S&P/TSX Capped Equity Index	SPT60E	Launched December 19, 2005
S&P/TSX Equity Completion Index	SPT60E	Launched December 19, 2005. S&P/TSX Equity MidCap Index prior to 19Mar2007.
S&P/TSX Equity Index	SPT60E	Launched December 19, 2005
S&P/TSX Equity Index Sectors	SPT60E	10 GICS sectors; top level only
S&P/TSX Equity SmallCap Index	SPT60E	Launched December 19, 2005. New methodology March 19, 2007
S&P/TSX Clean Technology Index	TXCT	Launched March 25, 2010
S&P/TSX MegaCap Index	TXMC	Launched September 21, 2010
S&P/TSX Venture Composite Index	JX	Launched January 10, 2001
S&P/TSX Venture 30 Index	VXTC	Launched March 14, 2011
S&P/TSX Venture 30 Index (USD)	VXTU	Launched March 14, 2011
S&P/TSX Venture Select Index	VXSC	Launched August 8, 2011
S&P/TSX Composite Equal Weight Index	TXCE	Launched October 24, 2011

Index File Specifications

Index Data (continued)

Recently Discontinued Indices

Index Name	Symbol	Notes
S&P/TSX Capped Energy Trust Index	SPRTEN	Launched Oct. 15, 2002. Note: Discontinued Mar. 18, 2011

File names^{*}: yyyymmddSPTSEIndexFileDaily.txt
 yyyymmddSPTSEIndexFileMonthly.txt

- File extension will be “.dat” when Internet Explorer is use to download the file.

S&P/TSX Global Index File

This file will display index data for global S&P/TSX indices. These indices include:

Index Name	Symbol	Notes
S&P/TSX Equal Weight Global Base Metals Index	TXBE	Launched October 19, 2009
S&P/TSX Equal Weight Global Base Metals CAD Hedged Index	TXBEH	Launched October 19, 2009
S&P/TSX Global Base Metals Index	TXBM	Launched June 25, 2009
S&P/TSX Global Base Metals Index (USD)	TXBMU	Launched June 25, 2009
S&P/TSX Global Gold Index	TXGG	Renamed December 18, 2006 (formerly SPTTGD, S&P/TSX Capped Gold Index)
S&P/TSX Global Gold Index (USD)	TXGU	Launched December 18, 2006
S&P/TSX Global Mining Index	TXGM	Launched June 12, 2007
S&P/TSX Global Mining Index (USD)	TXGMU	Launched June 12, 2007
S&P/TSX North American Preferred Stock Index (Price Return) (CAD)	STNC	Launched August 16, 2010
S&P/TSX North American Preferred Stock Index (Price Return) (USD)	STNU	Launched August 16, 2010
S&P/TSX North American Preferred Stock Index (Price Return) (CAD Hedged)	STNCH	Launched August 16, 2010
S&P/TSX North American Preferred Stock Index (Net Total Return) (CAD)	STNCN	Launched August 16, 2010
S&P/TSX North American Preferred Stock Index (Net Total Return) (USD)	STNUN	Launched August 16, 2010
S&P/TSX North American Preferred Stock Index (Net Total Return) (CAD Hedged)	STNCHN	Launched August 16, 2010

File names^{*}: yyyymmddSPTSXGlobalIndexFileDaily.txt
 yyyymmddSPTSXGlobalIndexFileMnthly.txt

^{*} File extension will be “.dat” when Internet Explorer is use to download the file.

Index File Specifications

Index Data (continued)

Layout: S&P/TSX Index File, S&P/TSX Global Index File

Content: One record per index
 Frequency: Daily at end-of-day, Monthly at end-of-month
 File format: ASCII, Variable Length (Tab delimited)

Field Name	Field Type	Processing Notes
Trade Date	YYYY-MM-DD	YYYY-MM-DD (daily); YYMM (monthly)
Index Symbol	Alphanumeric	Where GICS field below is populated, there will be multiple records with the same index symbol.
Global Industry Classification Standard (GICS) Code	Numeric (8 digits)	Only the S&P/TSX Composite Index and S&P/TSX Equity Index will display the GICS sector indices.
Index Name	Alphanumeric	For the S&P/TSX GICS sector indices, the GICS classification name will be displayed.
Index Open Price ¹	Numeric	
Index High Price ¹	Numeric	
Index Low Price ¹	Numeric	
Index Close Price	Numeric	Reflects Net Total Return for STNCN, STNUN, STNCHN
Total Return Index Value	Numeric	
Index Volume	Numeric	Not populated in the S&P/TSX Global Index File
Index Value	Numeric	Not populated in the S&P/TSX Global Index File
Index Base	Numeric	Also known as <i>Divisor</i> . Not populated for STNCN, STNCH, STNCHN, STNUN
Quoted Market Value	Numeric	
Relative Weight On Composite	Numeric	Calculated to 6 decimal places
Earnings Adjusted To Index ²	Numeric	
Latest 12 Month Earnings ²	Numeric	
Price Earnings Ratio ²	Numeric	
Dividends Adjusted To Index	Numeric	
Indicated Dividends Per Year	Numeric	
Dividend Yield Percentage	Numeric	

¹ Only populated for indices that are available on real-time feeds

² Not populated for TXPR, Venture indices (JX, VXTC, VXTU) and indices in S&P/TSX Global Index File

Index File Specifications

Index Constituent Data

There are several index stock files, each containing **constituent data** for various groups of indices. These files are available before the market open and at end-of-day.

Index Stock File Types

Index Stock File	Daily End-of-Day	Daily Pre-Open	Monthly
Index Stock File 1	Yes	Yes	Yes
Index Stock File 2	Yes	Yes	Yes
Index Stock File 3	Yes	Yes*	Yes
Index Stock File 4	Yes	Yes	Yes
Index Stock File 5	Yes	Yes	Yes
Index Stock File 6	Yes	Yes	Yes
Index Stock File 7	Yes	Yes	Yes
Index Stock File 8	Yes	Yes	Yes*

* Daily Pre-Open Index Stock File 3 starts March 21, 2011; Monthly Index Stock File 8 starts March 31, 2011

Index Stock File Names*

Frequency	EOD or Pre-Open	Index File Name	Comments
Daily	End-of-Day	yyyymmddIndexStockFile#Daily.txt	# can be 1, 2, 3, 4, 5, 6, 7, 8
Daily	Pre-Open	yyyymmddIndexStockFile#PreOpen.txt	# can be 1, 2, 3**, 4, 5, 6, 7, 8
Monthly	End-of-Day	yyyymmddIndexStock#Monthly.txt	# can be 1, 2, 3, 4, 5, 6, 7, 8**

*File extension will be ".dat" when Internet Explorer is used to download the file.

** Daily Pre-Open Index Stock File 3 starts March 21, 2011; Monthly Index Stock File 8 starts March 31, 2011.

Index Stock Constituent Data

The table below indicates the index constituent data reported in each Index Stock File (ISF).

ISF	Index Name	Symbol	Comment
1	• S&P/TSX Composite Index	15	
	• S&P/TSX Composite Index Sectors	15	
2	• S&P/TSX 60 Index	SPTSE	
	• S&P/TSX Capped Sector Indices (12 indices):		
	• S&P/TSX Capped Consumer Discretionary Index	SPTTCD	
	• S&P/TSX Capped Consumer Staples Index	SPTTCS	
	• S&P/TSX Capped Diversified Metals & Mining Index	SPTTMN	
	• S&P/TSX Capped Energy Index	SPTTEN	
	• S&P/TSX Capped Financial Index	SPTTFS	
	• S&P/TSX Capped Health Care Index	SPTTHC	
	• S&P/TSX Capped Industrials Index	SPTTIN	
	• S&P/TSX Capped Information Technology Index	SPTTTK	
	• S&P/TSX Capped Materials Index	SPTTMT	
	• S&P/TSX Capped Real Estate Index	SPTTRE	
	• S&P/TSX Capped Telecommunication Services Index	SPTTTS	
	• S&P/TSX Capped Utilities Index	SPTTUT	
	• S&P/TSX Completion Index	SPTSEM	
	• S&P/TSX Composite Equal Weight Index	TXCE	
	• S&P/TSX 60 Equal Weight Index	TXEW	
	• S&P/TSX Equal Weight Diversified Banks Index	TXDE	
• S&P/TSX Equal Weight Oil & Gas Index	TXOE		
• S&P/TSX SmallCap Index	SPTSES		
• S&P/TSX MegaCap Index	TXMC		

Index File Specifications

Index Constituent Data (continued)

ISF	Index Name	Symbol	Comment
3	• S&P/TSX 60 Capped Index	SPT60C	
	• S&P/TSX Capped Composite Index	T300C	
4	• S&P/TSX 60 130/30 Strategy Index	TXLS	
	• S&P/TSX Canadian Dividend Aristocrats Index	TXDV	
	• S&P/TSX Composite Dividend Index	TXDC	
	• S&P/TSX Capped Energy Trust Index	SPRTEN	To be discontinued 18Mar2011
	• S&P/TSX Capped REIT Index	SPRTRE	
	• S&P/TSX Income Trust Index	SPRTCM	
	• S&P/TSX Equity Income Index	TXEI	
5	• S&P/TSX Preferred Share Index	TXPR	
	• S&P/TSX Capped Equity Index	SPTEC	
	• S&P/TSX Equity 60 Index	SPTE6	
	• S&P/TSX Equity Completion Index	SPTEM	
	• S&P/TSX Equity Index	SPTEQ	
6	• S&P/TSX Equity Index Sectors	SPTEQ	
	• S&P/TSX Equity SmallCap Index	SPTES	
	• S&P/TSX Equal Weight Global Base Metals Index	TXBE	
	• S&P/TSX Global Base Metals Index	TXBM	
	• S&P/TSX Global Gold Index	TXGG	
7	• S&P/TSX Global Mining Index	TXGM	
	• S&P/TSX North American Preferred Stock Index (Price Return) (CAD)	STNC	
8	• S&P/TSX Venture Composite Index	JX	
	• S&P/TSX Venture Select Index	VXSC	
	• S&P/TSX Venture 30 Index	VXTC	
n/a	• S&P/TSX 60 Shariah Index	TXSI	
	• S&P/TSX Clean Technology Index	TXCT	
	• S&P/TSX Equal Weight Global Base Metals CAD Hedged Index	TXBEH	Same constituents as TXBE
	• S&P/TSX Global Base Metals Index (USD)	TXBMU	Same constituents as TXBM
	• S&P/TSX Global Gold Index (USD)	TXGU	Same constituents as TXGG
	• S&P/TSX Global Mining Index (USD)	TXGMU	Same constituents as TXGM
	• S&P/TSX North American Preferred Stock Index (Price Return) (USD)	STNU	Same constituents as STNC
	• S&P/TSX North American Preferred Stock Index (Price Return) (CAD Hedged)	STNCH	Same constituents as STNC
	• S&P/TSX North American Preferred Stock Index (Net Total Return) (CAD)	STNCN	Same constituents as STNC
	• S&P/TSX North American Preferred Stock Index (Net Total Return) (USD)	STNUN	Same constituents as STNC
	• S&P/TSX North American Preferred Stock Index (Net Total Return) (CAD Hedged)	STNCHN	Same constituents as STNC
	• S&P/TSX 60 VIX	VIXC	No constituents because it is based on derivative contracts.
• S&P/TSX Venture 30 Index (USD)	VXTU	Same constituents as VXTC	
• S&P/TSX 60 Index NTR	SPTSEN	Same constituents as SPTSE	

Index File Specifications

Index Constituent Data (continued)

Layout: Index Stock File, Pre-Open

Content: One record per stock per index.
 Sort Order: First by index, second by stock symbol.
 Frequency: Daily before market open
 File format: ASCII, Variable Length (Tab delimited)
 Note: The last 3 fields are only applicable to Index Stock File 6

Field Name	Field Type	Processing Notes
Trade Date	YYYY-MM-DD	
Stock Symbol	Alphanumeric	
Stock Name	Alphanumeric	
CUSIP	XXXXXX XX X	Not populated in Index Stock File 6, Pre-Open
Index Symbol	Alphanumeric	
Previous Close Price	Numeric	On rare occasions, the close price for index purposes can be different from the official TSX close price.
Outstanding Shares	Numeric	Issued & outstanding shares reported by the company.
Control Block Shares	Numeric	
Adjusted Shares	Numeric	Adjusted shares equal Outstanding Shares less Control Block Shares. Also known as <i>Float Shares</i> . Shares used for index calculation. These may or may not be equal to the actual total outstanding shares.
Opening Quoted Market Value	Numeric	<i>Opening Quoted Market Value</i> is an estimate based on the <i>Previous Close Price</i> and the <i>Adjusted Shares</i> for the current day.
GICS Sector Code ¹	Numeric	1 st 2 digit of GICS code
GICS Sector Name ¹	Alphanumeric	
GICS Industry-group Code ¹	Numeric	1 st 4 digit of GICS code
GICS Industry-group Name ¹	Alphanumeric	
GICS Industry Code ¹	Numeric	1 st 6 digit of GICS code
GICS Industry Name ¹	Alphanumeric	
GICS Sub-industry Code ¹	Numeric	All 8 digit of GICS code
GICS Sub-industry Name ¹	Alphanumeric	
Original Currency Price ²	Numeric	Trading currency price. For Cdn constituents, this will be the same the <i>Previous Close Price</i> . 4 decimal places.
Exchange Rate ²	Numeric	Exch. rate used to calculate the index. 4 decimal places.
Market ²	Alphanumeric	Primary market of trading: XASE - American Stock Exchange; XNAS – NASDAQ; XNYS - New York Stock Exchange; XTSE - Toronto Stock Exchange

¹ Not populated for Index Stock File 7; ² Field applies only to Index Stock File 6

Index File Specifications

Index Constituent Data (continued)

Layout: Index Stock File, Daily & Monthly

Content: One record per stock per index.
 Sort Order: First by index, second by stock symbol.
 Frequency: Daily at end-of-day, Monthly at end-of-month
 File format: ASCII, Variable Length (Tab delimited)
 Note: The last 3 fields are only applicable to Index Stock File 6

Field Name	Field Type	Processing Notes
Trade Date	YYYY-MM-DD	YYYY-MM-DD (daily); YYYY-MM (monthly)
Stock Symbol	Alphanumeric	
Stock Name	Alphanumeric	
CUSIP	XXXXXX XX X	Not populated in Index Stock File 6.
Index Symbol	Alphanumeric	
Close Price	Numeric	On rare occasions, the close price for index purposes can be different from the official TSX close price.
Volume Traded ¹	Numeric	
Value Traded ¹	Numeric	
Number Of Transactions ¹	Numeric	
Outstanding Shares	Numeric	Issued & outstanding shares reported by the company.
Control Block Shares	Numeric	
Adjusted Shares	Numeric	Adjusted shares equal Outstanding Shares less Control Block Shares. Also known as <i>Float Shares</i> . Shares used for index calculation. These may or may not be equal to the actual total outstanding shares.
Quoted Market Value	Numeric	Quoted market value based on <i>Adjusted Shares</i> .
Relative Weight On Composite	Numeric	Calculated to 6 decimal places.
Earnings Per Share ¹	Numeric	- 12 Month Trailing Earnings converted to Cdn dollars.
Price Earnings Ratio ¹	Numeric	
Indicated Annual Dividends Per Share ²	Numeric	
Dividend Yield Percentage ²	Numeric	
GICS Sector Code ²	Numeric	1 st 2 digit of GICS code
GICS Sector Name ²	Alphanumeric	
GICS Industry-group Code ²	Numeric	1 st 4 digit of GICS code
GICS Industry-group Name ²	Alphanumeric	
GICS Industry Code ²	Numeric	1st 6 digit of GICS code
GICS Industry Name ²	Alphanumeric	

Index File Specifications

Index Constituent Data (continued)

Layout: Index Stock File, Daily & Monthly (continued)

Field Name	Field Type	Processing Notes
GICS Sub-industry Code ²	Numeric	All 8 digit of GICS code
GICS Sub-industry Name ²	Alphanumeric	
Original Currency Price ³	Numeric	The price in the currency of trading. For Canadian constituents, this will be the same the <i>Previous Close Price</i> . 4 decimal places.
Exchange Rate ³	Numeric	Exchange rate used for to calculate the index. 4 decimal places.
Market ³	Alphanumeric	Primary market of trading: ARCX NYSE ARCA XASE American Stock Exchange XNAS NASDAQ XNYS New York Stock Exchange XTSE Toronto Stock Exchange

¹ Not populated in *Index Stock File 6 & 7*.

² Not populated for Index Stock File 7.

³ Field applies only to Index Stock File 6.