

tsx datalinx



S&P/TSX Index File

Index Stock Files

File Specifications

Effective March 20, 2006

Index File Specifications



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:

- S&P/TSX Composite Index (formerly TSE 300 Composite Index)
- S&P/TSX Composite Sectors (all GICS sectors; approx. 160)
- S&P/TSX 60 Index
- S&P/TSX MidCap Index
- S&P/TSX SmallCap Index
- S&P/TSX Capped Composite Index (formerly TSE 300 Capped Index)
- S&P/TSX 60 Capped Index
- S&P/TSX Capped Sector Indices (13 indices)
- S&P/TSX Income Trust
- S&P/TSX Capped Energy Income Trust Index
- S&P/TSX Capped REIT Index
- S&P/TSX Equity Index
- S&P/TSX Equity Sectors (10 GICS sector; top level only)
- S&P/TSX Equity MidCap Index
- S&P/TSX Equity SmallCap Index
- S&P/TSX Capped Equity Index
- S&P/TSX Venture Composite index
- Provisional S&P/TSX Indices (4 indices)¹

File names²: yyyymmddSPTSEIndexFileDaily.txt
 yyyymmddSPTSEIndexFileMonthly.txt

¹ Provisional indices are indicative of S&P/TSX Composite, S&P/TSX Income Trust, S&P/TSX MidCap and S&P/TSX SmallCap after the inclusion of income trusts. These indices will not be calculated or included in this file after the completion of the income trust transition after the close on March 17, 2006.

² File extension will be ".dat" when Internet Explorer is use to download the file.

Index File Specifications



S&P/TSX Index File Layout

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

Field Name	Field Type	Processing Notes
Trade Date	YYYY-MM-DD	
Index Symbol	Alphanumeric	Where GICS codes are used, 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 will display the GICS classification indices.
Index Name	Alphanumeric	For the S&P/TSX Composite GICS classification, the GICS classification name will be displayed.
Index Open Price	Numeric	
Index High Price	Numeric	
Index Low Price	Numeric	
Index Close Price	Numeric	
Total Return Index Value	Numeric	
Index Volume	Numeric	
Index Value	Numeric	
Index Base	Numeric	Also known as <i>Divisor</i> .
Quoted Market Value	Numeric	
Relative Weight On Composite	Numeric	Calculated to 6 decimal places
Earnings Adjusted To Index	Numeric	
Latest 12 Month Earnings	Numeric	
Price Earnings Ratio	Numeric	
Dividends Adjusted To Index	Numeric	
Indicated Dividends Per Year	Numeric	
Dividend Yield Percentage	Numeric	

Index File Specifications



Index Stock File (Pre-Open and End-of-Day)

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

1. Index Stock File 1

- S&P/TSX Composite Index

File names*: yyyyymmddIndexStockFile1Daily.txt
 yyyyymmddIndexStockFile1Monthly.txt
 yyyyymmddIndexStockFile1Pre-Open.txt (Daily only)

2. Index Stock File 2

- S&P/TSX 60 Index
- S&P/TSX MidCap Index
- S&P/TSX SmallCap Index
- S&P/TSX Capped Sector Indices (13 indices)

File names*: yyyyymmddIndexStockFile2Daily.txt
 yyyyymmddIndexStockFile2Monthly.txt
 yyyyymmddIndexStockFile2Pre-Open.txt (Daily only)

3. Index Stock File 3

- S&P/TSX 60 Capped Index
- S&P/TSX Capped Composite Index (formerly TSX 300 Capped Index)

File names*: yyyyymmddIndexStockFile3Daily.txt
 yyyyymmddIndexStockFile3Monthly.txt

4. Index Stock File 4

- S&P/TSX Income Trust Index
- S&P/TSX Capped Energy Income Trust Index
- S&P/TSX Capped REIT Index

File names*: yyyyymmddIndexStockFile4Daily.txt
 yyyyymmddIndexStockFile4Monthly.txt
 yyyyymmddIndexStockFile4Pre-Open.txt (Daily only)

5. Index Stock File 5

- S&P/TSX Equity Index
- S&P/TSX Equity MidCap Index
- S&P/TSX Equity SmallCap Index
- S&P/TSX Capped Equity Index

File names*: yyyyymmddIndexStockFile5Daily.txt
 yyyyymmddIndexStockFile5Monthly.txt
 yyyyymmddIndexStockFile5Pre-Open.txt (Daily only)

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

Index File Specifications



Pre-Open Index Stock File Layout

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)

Field Name	Field Type	Processing Notes
Trade Date	YYYY-MM-DD	
Stock Symbol	Alphanumeric	
Stock Name	Alphanumeric	
CUSIP	XXXXXX XX X	
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	Shares used for index calculation. These may or may not equal to the actual total outstanding shares.
Control Block Shares	Numeric	
Adjusted Shares	Numeric	Also known as <i>Float Shares</i> .
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*	Numeric	1 st 2 digit of GICS code
GICS Sector Name*	Alphanumeric	
GICS Industry-group Code*	Numeric	1 st 4 digit of GICS code
GICS Industry-group Name*	Alphanumeric	
GICS Industry Code*	Numeric	1 st 6 digit of GICS code
GICS Industry Name*	Alphanumeric	
GICS Sub-industry Code*	Numeric	All 8 digit of GICS code
GICS Sub-industry Name*	Alphanumeric	

*Some GICS Codes and GICS Name fields are blank in *Index Stock File 4*.

Index File Specifications



Daily, Monthly Index Stock File Layout

Content: One record per stock per index.
 Sort Order: First by index, second by stock symbol.
 Frequency: Daily and Monthly at end-of-day
 File format: ASCII, Variable Length (Tab delimited)

Field Name	Field Type	Processing Notes
Trade Date	YYYY-MM-DD	
Stock Symbol	Alphanumeric	
Stock Name	Alphanumeric	
CUSIP	XXXXXX XX X	
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	Numeric	
Value Traded	Numeric	
Number Of Transactions	Numeric	
Outstanding Shares	Numeric	Shares used for index calculation. These may or may not equal to the actual total outstanding shares.
Control Block Shares	Numeric	
Adjusted Shares	Numeric	Also known as <i>Float Shares</i> .
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	Numeric	12 Month Trailing Earnings converted to Canadian dollars.
Price Earnings Ratio	Numeric	
Indicated Annual Dividends Per Share	Numeric	
Dividend Yield Percentage	Numeric	
GICS Sector Code*	Numeric	1 st 2 digit of GICS code
GICS Sector Name*	Alphanumeric	
GICS Industry-group Code*	Numeric	1 st 4 digit of GICS code
GICS Industry-group Name*	Alphanumeric	
GICS Industry Code*	Numeric	1 st 6 digit of GICS code
GICS Industry Name*	Alphanumeric	
GICS Sub-industry Code*	Numeric	All 8 digit of GICS code
GICS Sub-industry Name*	Alphanumeric	

*Some GICS Codes and GICS Name fields are blank in *Index Stock File 4*.

Index File Specifications



Index Symbols

Major Indices

Index Name	Symbol	Notes
S&P/TSX Composite Index	15.0	"TSX 300 Composite Index" prior to May 1, 2002
S&P/TSX 60 Index	SPTSE	
S&P/TSX MidCap Index	SPTSEM	
S&P/TSX SmallCap Index	SPTSES	
S&P/TSX Equity Index	SPTEQ	Launched December 19, 2005
S&P/TSX Income Trust Index	SPRTCM	Launched October 15, 2002 Renamed December 19, 2005

Capped Major Indices

Index Name	Symbol	Notes
S&P/TSX Composite Capped Index	T300C	"TSX 300 Capped Index" prior to May 1 2002.
S&P/TSX 60 Capped Index	SPT60C	
S&P/TSX Capped Equity Index	SPTEC	Launched December 19, 2005

Capped Sector Indices

Index Name	Symbol	Notes
S&P/TSX Capped Energy Index	SPTTEN	
S&P/TSX Capped Information Technology Index	SPTTTK	
S&P/TSX Capped Financial Services Index	SPTTFS	
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 Industrials Index	SPTTIN	Launched March 22, 2002
S&P/TSX Capped Telecommunications Services Index	SPTTTS	Launched March 22, 2002
S&P/TSX Capped Utilities Index	SPTTUT	Launched March 22, 2002
S&P/TSX Capped Health Care Index	SPTTHC	Launched March 22, 2002
S&P/TSX Capped Materials Index	SPTTMT	Launched March 22, 2002

Capped Sub-Sector Indices

Index Name	Symbol	Notes
S&P/TSX Capped Gold Index	SPTTGD	
S&P/TSX Capped Diversified Mining Index	SPTTMN	Launched March 22, 2002
S&P/TSX Capped Real Estate Index	SPTTRE	Launched March 22, 2002

Index File Specifications



Income Trust Indices

Index Name	Symbol	Notes
S&P/TSX Income Trust Index	SPRTCM	Launched October 15, 2002 Renamed December 19, 2005
S&P/TSX Capped Energy Trust Index	SPRTEN	Launched October 15, 2002
S&P/TSX Capped REIT Index	SPRTRE	Launched October 15, 2002

Equity Indices

Index Name	Symbol	Notes
S&P/TSX Equity Index	SPTEQ	Launched December 19, 2005
S&P/TSX Equity MidCap Index	SPTEM	Launched December 19, 2005
S&P/TSX Equity SmallCap Index	SPTES	Launched December 19, 2005
S&P/TSX Capped Equity Index	SPTEC	Launched December 19, 2005

Venture Index

Index Name	Symbol	Notes
S&P/TSX Venture Composite Index	JX	