



Cboe Canada

Guide to Reference Data Files

Version 1.0.1

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1 Introduction

Cboe Canada Inc. (“Cboe Canada”) will disseminate reports, on a daily basis, containing symbology reference data, corporate action and dividend distribution information for securities listed on Cboe Canada. Reports are published in a comma-separated values (“csv”) format. Delivery options include SFTP or download from our website portal (HTTPS).

1.1 Daily Distributions Report Overview

The Cboe Canada Daily Distributions Report contains corporate actions categorized as distributions as they are confirmed by Cboe Canada Listings and the Listed Issuer¹. Distributions will appear on this report from the day they are announced until the day the distribution has completed. Examples of distributions that are published in this report are new dividends.

1.2 Daily Corporate Actions Report Overview

The Cboe Canada Daily Corporate Actions Report contains all corporate actions that are published for Cboe Canada as confirmed by Cboe Canada Listings and the Listed Issuer. Corporate actions will appear on this report from the day they are announced until the effective date. Examples of corporate actions that are published in this report are new listing, delisting, CUSIP/ISIN and symbol changes.

1.3 Daily Security Master File Overview

The Cboe Canada Daily Security Master Report provides comprehensive details for all Cboe Canada listed securities, such as symbol, CUSIP, ISIN, issuer name, security type, currency, previous close, and outstanding shares.

1.4 Daily Closing Price Report Overview

The Cboe Canada Daily Closing Price Report provides the closing prices for all Cboe Canada Listed Securities including the Weighted Closing Prices for Exchange Traded Funds (ETFs) that are considered to be Weighted Closing Prices Eligible Securities.

¹ Capitalized terms used but not defined herein are as defined in Cboe Canada’s Listing Manual or Trading Policies.

2 Report Format

2.1 Daily Distribution Report Fields

Each record on the Daily Distribution Report will contain the following fields:

Field Name	Description
<i>Symbol</i>	Symbol of Listed Security (upper case) in Cboe Canada symbology.
<i>CUSIP</i>	The nine-character CUSIP assigned to the symbol on the day the report is published. ²
<i>Security Name</i>	A text field representing the name of the security.
<i>Security Type</i>	The type of security. Allowed values: <ul style="list-style-type: none"> • Equity • Debt • Closed End Fund • Depositary Receipt • Exchange Traded Fund • Foreign Listed Security • Structured Product • Unit • Warrant
<i>Currency</i>	Currency of the issue (ISO code). Allowed values: <ul style="list-style-type: none"> • CAD • USD
<i>Distribution Type</i>	A text field containing the type of distribution. Allowed values: <ul style="list-style-type: none"> • Cash Dividend (CAD or USD) • Stock Dividend • Reinvested Distribution • Special Dividend
<i>Distribution ID</i>	An integer value that will uniquely identify the distribution. This identifier will be unique across all distribution types.
<i>Status</i>	The status of the data associated with the distribution. Allowed values: <ul style="list-style-type: none"> • Added = Added since last report • Cancelled = Cancelled since last report • Unchanged = No update since last report • Updated = Updated since last report
<i>Cancellation Reason</i>	If the Status is "Cancelled" this field will supply a reason for the cancellation.
<i>Updated Date</i>	The date when the data associated with the distribution was last updated.

² Cboe Canada neither owns nor controls CUSIP numbers, and recipients of Cboe Canada data reports are not authorized to receive the daily list or fundamental data files that include CUSIP data unless they have a license in place with CUSIP Global Services or an authorized CUSIP distributor.

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<i>Frequency</i>	If applicable, indicates the frequency of the distribution. Allowed values: <ul style="list-style-type: none"> • Interim • Monthly • Bi-Monthly • Quarterly • Semi-annually • Annually • One Time/Special
<i>Declaration Date</i>	The date when the distribution was announced.
<i>Ex-Date</i>	Represents the first date (in YYYY-MM-DD format) that the security will be quoted without (“ex”) the dividend or distribution.
<i>Record Date</i>	The date (in YYYY-MM-DD format) that all holders of record are entitled to a distribution payment.
<i>Payment Date</i>	The date (in YYYY-MM-DD format) that the distribution is paid to the shareholder.
<i>Cash Amount</i>	When applicable a numeric factor relating the amount of the cash dividend (per unit).
<i>Stock Amount</i>	Number of shares or securities to be distributed per share or security held.
<i>Reinvested Amount</i>	When applicable a numeric factor relating the number of shares of the stock distribution per share held.
<i>Distribution Status</i>	The status associated with the distribution. Allowed values: <ul style="list-style-type: none"> • Estimate • Final
<i>Notes</i>	Free-form text field containing information about the distribution that is not reflected in one of the other fields.

2.2 Daily Corporate Actions Report Fields

Each record on the Daily Corporate Actions Report will contain the following fields:

Field Name	Description
<i>Symbol</i>	Symbol of Listed Security (upper case) in Cboe Canada symbology.
<i>CUSIP</i>	The nine-character CUSIP assigned to the symbol on the day the report is published. ³
<i>ISIN</i>	The twelve-character ISIN assigned to the symbol on the day the report is published.
<i>Issuer Name</i>	A text field representing the name of the Listed Issuer.
<i>Security Name</i>	A text field representing the name of the security.
<i>Security Type</i>	The type of security. Allowed values: <ul style="list-style-type: none"> • Equity • Debt • Closed End Fund • Depositary Receipt • Exchange Traded Fund • Foreign Listed Security • Structured Product • Unit • Warrant
<i>Currency</i>	Currency of the security (ISO code). Allowed values: <ul style="list-style-type: none"> • CAD • USD
<i>Corporate Action Type</i>	A text field containing the type of corporate action. Allowed values: <ul style="list-style-type: none"> • New Listing • Delisting • Name Change • CUSIP/ISIN Change • Symbol Change • Stock Split • Security Consolidation • Security Reclassification • Trading Currency Change • Expiry • NCIB • When Issued

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	<ul style="list-style-type: none"> • Due-Bill • Halt • Suspension • Cease Trade Order
<i>Corporate Action Identifier</i>	An integer value that will uniquely identify the corporate action. This identifier will be unique across all corporate action types.
<i>Expiry Date</i>	The date (in YYYY-MM-DD format) on which the security expires.
<i>Corporate Action Status</i>	The status of the data associated with the corporate action. Allowed values: <ul style="list-style-type: none"> • Added = Added since last report • Cancelled = Cancelled since last report • Unchanged = No update since last report • Updated = Updated since last report
<i>Cancellation Reason</i>	If the Corporate Action Status is “Cancelled” this field will supply a reason for the cancellation.
<i>Announced Date</i>	The date (in YYYY-MM-DD format) when the corporate action was announced.
<i>Updated Date</i>	The date (in YYYY-MM-DD format) when the data associated with the corporate action was last updated.
<i>Effective Date</i>	The date (in YYYY-MM-DD format) when the corporate action takes effect.
<i>Corporate Action Data</i>	Semi-colon delimited sequence of name-value pairs (e.g., <field name>=<value>) specific to the Corporate Action Type (detailed below).
<i>Notes</i>	Free-form text field containing information about the corporate action that is not reflected in one of the other fields.

2.2.1 New Listing Fields

When the corporate action type is “New Listing”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Listing Reason</i>	The reason the security will be listed by Cboe Canada. Allowed values: <ul style="list-style-type: none"> • Corporate IPO • Direct Listing • Reverse Take-Over • SPAC/G-Corp IPO • SPAC/G-Corp Qualifying Transaction • Supplemental Listing • Migration from other Canadian exchange • Closed-End Fund • Exchange Traded Fund • Canadian Depositary Receipt • Other ETP

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<i>Test Symbol</i>	Indicates whether or not the security is a test symbol. Allowed values: <ul style="list-style-type: none"> • Y = Yes • N = No
<i>Price</i>	Indicates the price of the new security (not applicable to type 'Migration from other Canadian Exchange').
<i>Coupon</i>	Indicates the annual interest rate at which accrued interest will be calculated.
<i>Day Convention</i>	Indicates the day-count convention used to calculate accrued interest.
<i>First Coupon Date</i>	Indicates the date when the first coupon payment will be paid.
<i>Coupon Frequency</i>	Indicates the frequency of accrued interest payments.
<i>Maturity Date</i>	Indicates the date on which the security reaches maturity.

2.2.2 Delisting Fields

When the corporate action type is “Delisting”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Delisting Reason</i>	The reason the security will no longer be listed by Cboe Canada. Allowed values: <ul style="list-style-type: none"> • Delisting • Delisting – Security Expiry • Voluntary Delisting

2.2.3 Name Change Fields

When the corporate action type is “Name Change”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Old Issuer Name</i>	The name of the issuer prior to the change.
<i>New Issuer Name</i>	The name of the issuer after the change.
<i>Old Security Name</i>	The name of the security prior to the change.
<i>New Security Name</i>	The name of the security after the change.

2.2.4 CUSIP/ISIN Change Fields

When the corporate action type is “CUSIP⁴/ISIN Change”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

⁴ Cboe Canada neither owns nor controls CUSIP numbers, and recipients of Cboe Canada data reports are not authorized to receive the daily list or fundamental data files that include CUSIP data unless they have a license in place with CUSIP Global Services or an authorized CUSIP distributor.

Field Name	Description
<i>Old CUSIP ID</i>	The CUSIP ID of the security prior to the change.
<i>New CUSIP ID</i>	The CUSIP ID of the security after to the change.
<i>Old ISIN</i>	The ISIN ID of the security prior to the change.
<i>New ISIN</i>	The ISIN ID of the security after to the change.

2.2.5 Symbol Change Fields

When the corporate action type is “Symbol Change”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Old Symbol</i>	The symbol (ticker) of the security prior to the change.
<i>New Symbol</i>	The symbol (ticker) of the security after to the change.

2.2.6 Trading Currency Change Fields

When the corporate action type is “Trading Currency Change”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Old Trading Currency</i>	The Trading Currency of the security prior to the change.
<i>New Trading Currency</i>	The Trading Currency of the security after to the change.

2.2.7 Stock Split/Security Consolidation Change Fields

When the corporate action type is “Stock Split or Security Consolidation Change”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Shares To</i>	A numeric factor relating the ratio of the stock securities split or consolidation.
<i>Shares From</i>	A numeric factor relating the ratio of the stock securities split or consolidation.
<i>Old CUSIP ID</i>	The CUSIP ID of the security prior to the change.
<i>New CUSIP ID</i>	The CUSIP ID of the security after to the change.
<i>Old ISIN</i>	The ISIN ID of the security prior to the change.
<i>New ISIN</i>	The ISIN ID of the security after to the change.

2.2.8 NCIB Fields

When the corporate action type is “NCIB”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Max Securities to be purchased under Issuer Bid</i>	Integer representing the number of securities to be purchased under Issuer Bid.

2.2.9 When Issued Fields

When the corporate action type is “When Issued”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Record Date</i>	The date (in YYYY-MM-DD format) is the record date.
<i>Payable Date</i>	The date (in YYYY-MM-DD format) is the payable date.
<i>Start Period</i>	The date (in YYYY-MM-DD format) when the ‘when issued’ trading period starts.
<i>End Period</i>	The date (in YYYY-MM-DD format) when the ‘when issued’ trading period ends.

2.2.10 Due-Bill Fields

When the corporate action type is “Due-Bill”, the following field names and their corresponding values will appear as name-value pairs in the *Corporate Action Data* field of the report:

Field Name	Description
<i>Record Date</i>	The date (in YYYY-MM-DD format) is the record date.
<i>Payable Date</i>	The date (in YYYY-MM-DD format) is the payable date.
<i>Start Period</i>	The date (in YYYY-MM-DD format) when the due-bill period starts.
<i>End Period</i>	The date (in YYYY-MM-DD format) when the due-bill period ends.

2.3 Daily Security Master Report Fields

Each record on the Daily Security Master Report will contain the following fields:

Field Name	Description
<i>Report Date</i>	The date (in YYYY-MM-DD format) that the report was published.
<i>Issuer Name</i>	A text field representing the name of the issuer.
<i>Symbol</i>	Symbol of Listed Security (upper case) in Cboe Canada symbology.
<i>Security Name</i>	A text field representing the name of the security.
<i>Security Type</i>	<p>The type of security. Allowed values:</p> <ul style="list-style-type: none"> • Equity • Debt • Closed End Fund • Depositary Receipt • Exchange Traded Fund • Foreign Listed Security • Structured Product • Unit • Warrant
<i>Security Subtype</i>	<p>The subtype of security. Allowed values:</p> <ul style="list-style-type: none"> • Capital Shares • Class A Shares • Class B Shares • Class C Shares • Class I Shares • Class T Shares • Class X Shares • Class Y Shares • Common Shares • Dividend Capital Receipts • Debentures • Dividend Shares • Derivative Securities • Equity Dividend Shares • Equity Linked Notes • Equity Shares • Exchangeable Shares • Depositary Receipts • Gold Linked Convertible Notes • Instalment Receipts • Index Put Warrants • Limited Partnership Units • Limited Voting Shares • Monthly Income Dividend Shares

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	<ul style="list-style-type: none"> • Mortgage Securities • Multiple Voting Shares • Non-Resort Preferred Shares • Notes • Non-voting Shares • Ordinary Division Shares • Ordinary Shares • Protected Index Notes • Preferred Class A • Preferred Class B • Preferred Shares • Preferred Share Receipts • Receipts • Rights • Royalty Units • Restricted Voting Shares • Redeemable Warrants • Subscription Receipts • Senior Dividend Shares • Shares • Subordinated Notes • Special Shares • Subordinate Voting Shares • Secondary Warrants • Trust Capital Securities • Trust Units • U.S. Funds • Units • Extendible Warrants • Warrants • Exchange Certificates • Structured Products
<i>Currency</i>	Currency of the security (ISO code). Allowed values: <ul style="list-style-type: none"> • CAD • USD
<i>ISIN</i>	The twelve-character ISIN assigned to the symbol on the day the report is published.
<i>CUSIP</i>	The nine-character CUSIP assigned to the symbol on the day the report is published. ⁵
<i>Previous Close</i>	The previous trading day's close price of the security.
<i>Board Lot</i>	Integer indicating the number of shares that define a board lot.

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<i>MIC</i>	A text field representing the operating market identification code of Cboe Canada.
<i>Outstanding Shares</i>	Integer representing the number of shares outstanding for the security.
<i>First Trade Date</i>	The date (in YYYY-MM-DD format) when the security commences trading.
<i>MM Firm</i>	Integer representing the broker identifier of the market making firm.
<i>MM Name</i>	A text field representing the name of the assigned market maker.
<i>MM Phone</i>	Integer representing the phone number of the assigned market maker.
<i>Closing Call Eligible</i>	Indicates whether the security is eligible for closing call. Allowed values: <ul style="list-style-type: none">• Y = Yes• N = No

2.4 Daily Closing Price Report Fields

Each record on the Daily Closing Price Report will contain the following fields:

Field Name	Description
<i>Report Date</i>	The date (in YYYY-MM-DD format) that the report was published.
<i>Symbol</i>	Symbol of Listed Security (upper case) in Cboe Canada symbology.
<i>Security Name</i>	A text field representing the name of the security.
<i>Currency</i>	Currency of the security (ISO code). Allowed values: <ul style="list-style-type: none"> • CAD • USD
<i>CUSIP</i>	The nine-character CUSIP assigned to the symbol on the day the report is published. ⁶
<i>Previous Close</i>	The previous trading day's close price of the security.
<i>Opening Price</i>	The opening price of the security.
<i>Closing Price</i>	The closing price of the security.
<i>Daily High Price</i>	The daily high price of the security.
<i>Daily Low Price</i>	The daily high price of the security.
<i>Bid Price</i>	The time weighted NBB price of the security.
<i>Ask Price</i>	The time weighted NBO price of the security.
<i>Volume</i>	The total consolidated volume traded for the security.
<i>Weighted Closing Price</i>	The weighted closing price calculated as time-weighted average price of the NBBO midpoint during last 15 minutes of trading and the NLSP nearest to 4:00pm.

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3 Support

Please direct questions or comments regarding this specification to tradedeskca@cboe.com.

Revision History

Document Version	Date	Description
1.0.0	05/09/24	Initial Publication.
1.0.1	12/13/24	Updated fields in Daily Distribution Report, Daily Corporate Actions Report, New Listings Report, Delisting Fields, and Name Change Fields. Added new section for Stock Split/Security Consolidation Change Fields.