

XL1 Index Service Level 1

XL1 is a service that provides index, index constituent, and Global Index Classification Standard (GICS) data. The feed contains index and constituent data for the discontinued TSX indices - the Toronto 35 Index, the TSX 100, the TSX 200 and the 14 TSX Groups and 38 TSX Subgroups - and also provides constituent data for the S&P/TSX Indices. A complete list of Indices included as part of the XL1 service is provided on page 2.

Index information to be included on XL1 includes the following:

1. For the Legacy TSX Indices

-Closing Level, Net Change, Volume, Total Traded Share Volume, Yield and the P/E ratio.

-Total Return Index Level and the Base for Index

-Float shares in Index, the Quoted Market Value, and Constituent Data

2. For all S&P/TSX Indices

-Total Return Index Level and the Base for Index

-Float shares in Index, the Quoted Market Value, and Constituent Data

Also included are GICS Index Level, GICS Total Return Index Summary and GICS Index Stock Data messages. The feed is sent at the end of each business day. It is also provided again the next mornings to reflect any changes that are effective for the new business day.

XL1 is provided over a T1 link that provides a bandwidth of 1.544Mb/s. This can be the same T1 circuit that is currently used for TL1 and TL2. To obtain XL1 on a personal computer, users may make arrangements with any one of the commercial Distributors that supply the service. The TSX does not broadcast directly to individual users or stand-alone terminals.

For more detailed information on the data and feed times of the XL1 service, please reference the XL1 functional specifications.

S&P/TSX Indices - Constituent Data Only

S&P/TSX Composite Index
S&P/TSX Capped Composite Index
S&P/TSX 60 Index
S&P/TSX 60 Capped Index
S&P/TSX MidCap Index
S&P/TSX SmallCap Index
S&P/TSX Capped Gold Index
S&P/TSX Capped Financials Sector Index
S&P/TSX Capped Information Technology Sector Index
S&P/TSX Capped Energy Sector Index
S&P/TSX Capped Consumer Discretionary
S&P/TSX Capped Consumer Staples Sector Index
S&P/TSX Capped Industrials Sector Index
S&P/TSX Capped Telecommunication Services Sector Index
S&P/TSX Capped Utilities Sector Index
S&P/TSX Capped Health Care Sector Index
S&P/TSX Capped Materials Sector Index
S&P/TSX Capped Diversified Metals & Mining Sector Index
S&P/TSX Capped Real Estate Sector Index
S&P/TSX Capped Income Trust Index
S&P/TSX Capped Energy Trust Index
S&P/TSX Capped REIT Index

Legacy TSX Indices - Index and Constituent Data

Toronto 35 Index
TSX 100 & Sub-Groups
TSX 200
TSX Metals & Minerals Group & Sub-Groups
TSX Gold and Precious Metals Group & Sub-Groups
TSX Oil and Gas Group & Sub-Groups
TSX Paper & Forest Products Group & Sub-Groups
TSX Consumer Products Group & Sub-Groups
TSX Industrial Products Group & Sub-Groups
TSX Real Estate Group & Sub-Groups
TSX Transportation & Environmental Services Group & Sub-Groups
TSX Pipelines Group & Sub-Groups
TSX Communications & Media Group & Sub-Groups
TSX Merchandising Group & Sub-Groups
TSX Financial Services Group & Sub-Groups
TSX Conglomerates Group & Sub-Groups
TSX Utilities Group & Sub-Groups