WHY USE TRADES AND QUOTES INFORMATION?

- To help identify trading and investment opportunities
- To help develop algorithmic trading strategies
- For additional information that may help with investment decisions
- Direct from source data is authoritative and timely

PRODUCT DESCRIPTION

Trades and Quotes provides comprehensive intra-day trade data and best bid and offer data for the Toronto Stock Exchange, TSX Venture Exchange and Alpha Exchange. Trade data includes symbol, time, sequence number, price, volume, buying broker, selling broker and trade markers. Trade markers include trade session, cancellation, correction, settlement type, odd lot, basis cross, VWAP cross, contingent cross, internal cross, special trading and session cross. Quotes data includes symbol, time, sequence number, bid and ask price, bid and ask volume, and halt marker.

FEATURES

- Toronto Stock Exchange product
- TSX Venture Exchange product
- Alpha Exchange Product
- Daily and monthly products available
- Extensive history available

FORMAT

FIXED FIELD LENGTH ASCII (TEXT), COMPRESSED FOR DELIVERY

DELIVERY

DAILY, FTP OR WEB

For more information, please call TMX Datalinx at 416 947-4778 / 1 888 873-8392 ext. 4778 or email at marketdata@tmx.com