

Trades & Quotes

Why Use TMX Datalinx 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 all Toronto Stock Exchange and TSX Venture Exchange listed securities. 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
- Daily and monthly products available
- Extensive history available (from February, 1977 for Toronto Stock Exchange; from January, 2006 for TSX Venture Exchange)

Format

- Fixed field length ASCII (text), compressed for delivery

Delivery

- Daily, FTP or web

For further information, including samples and specifications:

- Visit www.tmx.com/historicalproducts
- Call TMX Datalinx at (416) 947-4778 or (888) 873-8392 ext. 4778
- Email marketdata@tsxdatalinx.com