



TMX GLOBAL ANALYTICS™

TMX Grapevine™

Description

TMX Grapevine takes away the pain and costs of data curation, ingestion and management to allow users to instead focus on the generation of new insights and ideas using TMX Grapevine's advanced analytics capabilities. TMX Grapevine achieves this by providing high resolution and analytics-ready data sets, while leveraging cloud technology to deliver an out-of-the-box managed computing environment that seamlessly integrates data sets from multiple sources with the latest machine learning libraries, statistical modules, and various big data tools.

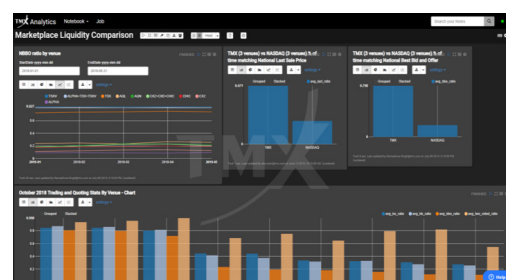
Use Cases:

- Quantitative Analysis, Visualizations & Reporting
- Transaction Cost Analysis (TCA)
- Algo Development & Backtesting
- Data Science & Exploration
- Machine Learning/Deep Learning

“ TMX Grapevine allowed us to conduct deep market microstructure analytics to prepare the algorithms in the Algorithmic Management System (AMS) for the Canadian market. Their rich data and APIs enabled us to accelerate our go-to-market development efforts to launch our Canadian and Interlisted trading services. ”

ABHISHEK KUNDU

Senior Managing Director, Head of Quantitative Analysis, Clearpool Group



FREQUENCY

Data updates daily. Access is sold on a monthly subscription basis.

FORMAT

Web-based notebook environment

LANGUAGES SUPPORTED

SQL (Presto), Python (Spark)

REGIONS COVERED

Canada, US, EU

DATA GRANULARITY

L1 and L2

About TMX Global Analytics™

Through our advanced tick data analysis platform, we curate high quality equity, ETF, FX, Futures and Options data sets in a readily usable environment designed for highly performant queries and advanced analytics at scale. No expensive hardware or slow queries that take days to run to get the insights you need - TMX Global Analytics™ solves the pains of merging and cleansing multiple, disparate data sets and building internal business cases to acquire hardware and infrastructure needed to get the answers you need.

Contact your TMX Global Analytics™ representative or datasales@tmx.com