



TMX Datalinx Product Announcement

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New Start Time for the S&P/TSX Index Bid and Index Ask on TSX Real-Time Index Feed (TX1)

Today, S&P/TSX 60 Index bid and index ask, as well as S&P/TSX Composite Index bid and index ask start transmitting at 8:30am EST on every business trading day. The TSX Trading Engine begins receiving bid ask data beginning at 7:00am EST and the market opens at 9:30am EST. This bid ask data is used to calculate the S&P/TSX 60 Index bid and index ask and S&P/TSX Composite Index bid and index ask; the start time will be moved to 7:00am EST from 8:30am EST beginning June 29, 2020. Updated start time is available now in GTE. S&P/TSX 60 Index level and S&P/TSX Composite level transmission will not change. Index levels will continue to start updating at 9:30am EST.

Justification for the change

With the increased volatility of the marketplace, clients are looking for an earlier indication of where the market will open. The indication of where the market will open will also help clients with placing orders into the Order Book before the market opens.

For more information regarding this notice, please contact the TMX Datalinx Product team:

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