

# Nasdaq Canada

**Notice 2024-0122-01**

**January 22, 2023**

## **What you need to know:**

Nasdaq is introducing Consolidated Trade Volume, End of Day Trade Summary, and Adjusted Close Price to Nasdaq Basic Canada.

## **Why is Nasdaq making this change?**

Nasdaq Canada is introducing an innovative solution to expand its data coverage of Canadian markets while preserving cost savings for customers. To provide Nasdaq customers with the most complete information possible, Nasdaq Basic Canada will now provide consolidated open, high, low, close pricing and consolidated volume information across all Canadian marketplaces. This change recognizes the value in providing transparency to the Canadian marketplaces via a singular access point.

## **What is being added to Nasdaq Basic Canada?**

Three enhancements are being made to Nasdaq Basic Canada:

### **1. Consolidated Trade Volume**

- Trade Message will now include a Consolidated Trade Volume field. Consolidated Trade Volume is calculated by combining real-time volume from Nasdaq exchanges and delayed consolidated volume from Non-Nasdaq exchanges.

### **2. End of Day Trade Summary**

- End of Day Trade Summary will include consolidated open, high, low, close, and volume data, as well as the listing center open and close for each stock symbol that traded during the day. End of Day Trade Summary will be disseminated at 4:15PM EST and 5:15 PM EST.

### **3. Previous Day Adjusted Close Price**

- The Previous Day Adjusted Close Price will be sent out at 7:00AM to reflect any corporate actions made overnight to allow for appropriate net change calculations from the previous trading day.

## **When will the enhancements be deployed?**

These enhancements will be effective by March 4, 2024.

## **Is there a price change associated with these developments?**

No price change will be made with these enhancements.

### **Will there be a Nasdaq Testing Facility testing date available?**

Users can now connect to the Nasdaq Testing Facility to test with the live exchange environment.

### **Will there be test files available?**

Users can download a PCAP test file with the full updated Nasdaq Basic Canada feed. The file is available on the public server at [https://emi.nasdaq.com/Nasdaq%20Canada/Basic\\_Canada/](https://emi.nasdaq.com/Nasdaq%20Canada/Basic_Canada/)

### **Who should I reach out to for more information?**

Reach out to your distributor for updates on where and when the enhancements will be available. For any pricing or Nasdaq Canada-specific questions, please reach out to the Nasdaq Data Sales Team at [datasales@nasdaq.com](mailto:datasales@nasdaq.com).

### **How can I access Nasdaq Basic Canada?**

- Direct connect via Nasdaq.
- Connect through one of our trusted data partners: Refinitiv, FactSet, Iress, ICE, IG Markets. Reach out to your preferred distributor for updates on when the enhancements will be available.

### **Where can I find additional information?**

For more information on Nasdaq Basic Canada, including product specs, technical documentation, and pricing, please visit [Nasdaq Basic Canada Information](#).

### **Contact Information**

Please contact [datasales@nasdaq.com](mailto:datasales@nasdaq.com)