## LSEG Tick History

# Best-in-class historical data for financial leaders and learners

Tick History is a historical market data service, offering global intraday time and sales, quotes and market depth content dating back to January 1996. The product set contains in excess of 45 petabytes of data covering both over the counter (OTC) and exchange-traded instruments from over 500 exchanges and third-party data contributors, with the majority of data available two hours after markets close.

### **Key benefits**

- More than 25 years of high-quality data: Data back to 1996, which has been structured and normalised, and can be accessed through the LSEG Instrument Code (RIC)
- Data aligned to Data Platform: Tick History uses the LSEG data model, including symbology and identifiers. This means that Tick History data can be easily combined with reference data, machine readable news, sentiment data and other data types, supporting a range of used cases
- Connected across the enterprise: Because Tick History is aligned to the Data Platform, it enables organisations to connect their LSEG data across the front, middle and back office, improving data consistency and lowering operational risk
- Robust support for implementation: LSEG Professional Services has deep expertise in enabling clients to get the most out of their Tick History data, and in helping clients transition to Tick History in the cloud
- Global support when clients need it: Tick History is backed by our 24/7/365 global support model. No matter where clients are, they can access the help they need for the challenges they face
- Rich developer community assets: Tick History has a deep library of materials to support clients within the developer community, including material that supports implementation, query generation and the use of Tick History – Query
- Global data across all asset classes: Tick History consists of unmanipulated recorded trade and quote messages from our real-time feed, across the globe and across all asset classes. It also contains specialist data (e.g., BGC Partners, ICAP, Tradeweb)
- Comprehensive message types: Tick History enables the creation of seamless historical time series effortlessly and ensures clients can account for trading pattern anomalies and survivorship bias. Tick History provides time series data, reference data as well as MiFID II-specific content

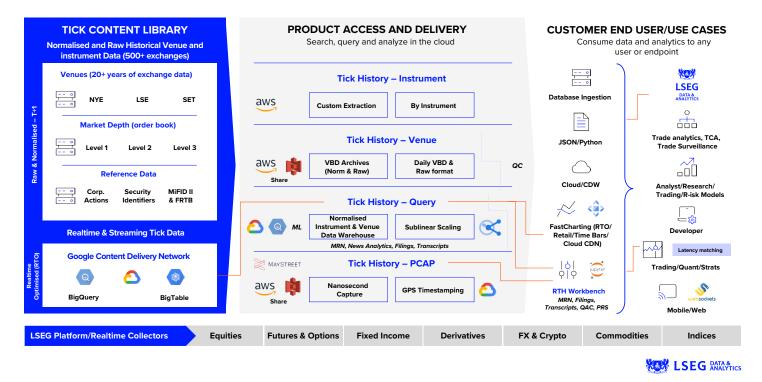
#### **Accessing Tick History**

Utilise Tick History data in four easy ways:

- Tick History Instrument: Through a Web-based user interface and the LSEG DataScope Select API, which supports easy consumption of Tick History content from the public cloud. There is also a custom extract service that allows users to select the instruments, fields and time periods that they need and schedule report generation at the time that suits their business needs
- Tick History Venue: Through the Customer File Service, which is an easy-to-access API of cloud-downloadable venue-by-day files, which customers can transfer or share to their cloud or on-premises database. Clients can use a venue-by-day service for easy and complete extraction of every tick for all instruments for a given venue on a specific day
- Tick History Query: Tick History Query service powered by Google® BigQuery™ provides access to the unrivalled breadth and depth of Tick History data, which can then be worked with using Google® BigQuery analytics. A query that would take hours or days of preparation and run time now takes just minutes. Clients can query and analyse the output within the tick-as-a-service database directly in the cloud using Google® BigQuery, so they do not need to download any data
- Tick History PCAP: Offering a cross section of PCAP data for nanosecond accuracy with GPS timestamp technology direct from the exchange. Along with the Tick History Workbench browser-based tool, Tick History can easily be linked directly to specific trades or events within historical PCAP content



#### Tick History – Workflow and access



#### Data

#### Unmanipulated recorded trade and quote messages from our real-time feed since 1996.

Region	Global: Americas, Asia-Pacific and EMEA				
All asset classes	– Equities		<ul> <li>Commodities and energy</li> </ul>		
	– Fixed income		– Futures		
	<ul> <li>Foreign exchange and money markets</li> </ul>		– Options		
				<ul> <li>Economic indicators</li> </ul>	
Specialist data	– BGC Partners	<ul> <li>ICAP (including BrokerTec)</li> <li>LSEG Matching</li> </ul>		– Tradition	
	– Carl Kliem			– Tullet	
	– GFI	– Tradeweb		– Yieldbroker	



### Message types

With integrated reference data, Tick History enables the creation of seamless historical time series effortlessly and ensures clients can account for trading pattern anomalies and survivorship bias.

Time series data	<ul> <li>Trades and quotes (level 1)</li> <li>Market depth (level 2 and Level 3 data)</li> <li>Market by price</li> </ul>	<ul> <li>End-of-day prices</li> <li>Intraday summaries (one second, one minute, five minutes, 15 minutes, hourly)</li> </ul>	
Reference data	<ul> <li>Corporate actions (Corax)</li> <li>Secondary identifiers (ISIN, CUSIP, SEDOL, RIC etc)</li> </ul>		
MiFID II-specific content	– TradeWeb APA, MarketAxess Vienna APA, BATs APA (including BATS SI), NASDAQ Nordics APA, NEX		

#### Additional real-time latency solutions

- LSEG Real-Time Optimized
- LSEG Real-Time Direct
- LSEG DataScope Select

To learn more, visit LSEG Tick History Data | LSEG

