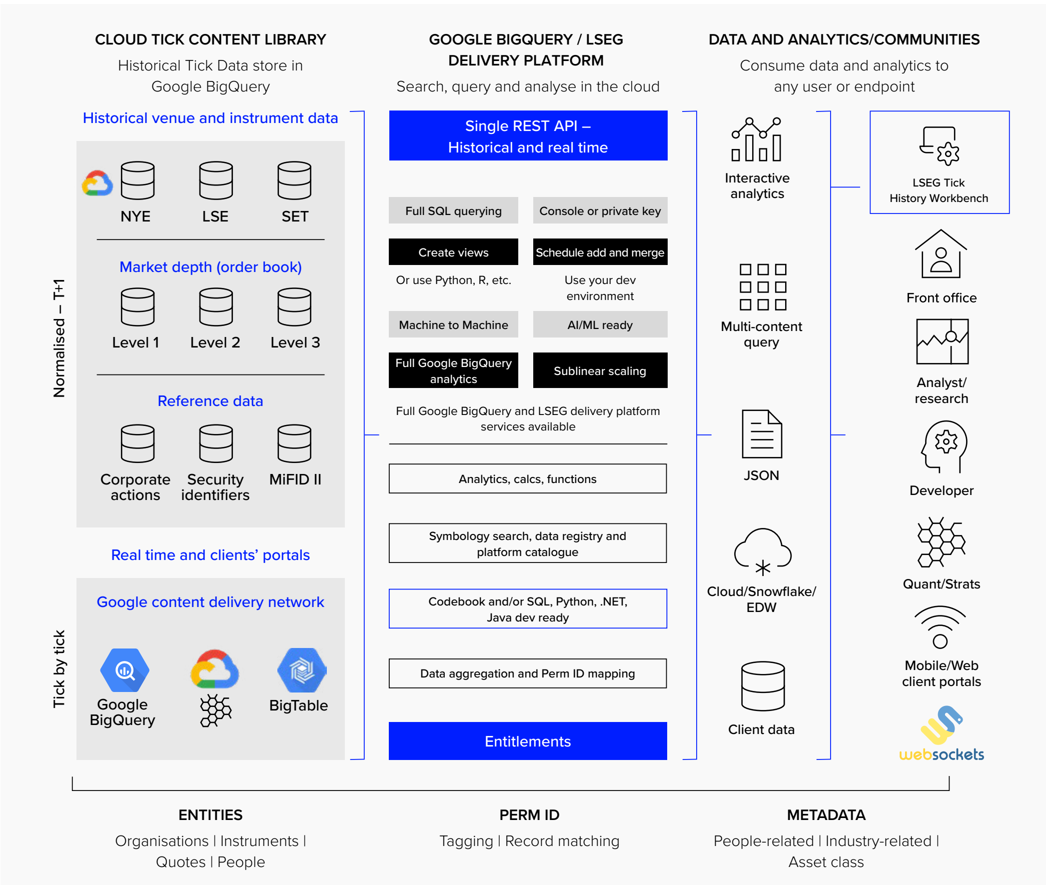
LSEG Tick History

Access and query Tick History data faster with LSEG Tick History – Query

LSEG Tick History – Query is a managed service database with the full depth and breadth of LSEG Tick History data. You can query this database directly using the Google® BigQuery™ engine, either via the Google-provided GUI or via an API from your preferred environment (e.g., SQL, Python/Visual Studio) and programming language of choice. Take full advantage of cloud computing to obtain faster results and to run your queries across multiple venues and years of data without the need to break the data down.

Benefits of LSEG Tick History – Query

- Access the unrivalled breadth and depth of LSEG Tick History data
- 9.576 petabytes and 38.7 trillion rows of data
- 363 venues, 26 years of normalised MP, LL2 and L3 back to 1996, encompassing all asset classes, corporate actions and reference data
- Lower total cost of ownership
- Analyse data faster without the need to download, extract or transform the data



LSEG DATA & ANALYTICS

LSEG Tick History

LSEG Tick History offers the largest breadth and depth of historical tick data available today and gives you access to the one of the largest serverless data warehouses on the planet.

LSEG Tick History data use cases:

– Alpha generation
– Quantitative research
– Backtesting
– Market surveillance
– Regulatory compliance (e.g., MiFID II, FRTB)

Access the full depth and breadth of LSEG Tick History

DATA

Unmanipulated recorded trade and quote messages from LSEG's Real-Time data feeds since 1996

Region	Global: Americas, Asia-Pacific and EMEA	
All asset classes	Equities Fixed income Foreign exchange and money markets	Commodities and energy Futures Options Economic indicators

MESSAGE TYPES

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

Time series data	– Trades and quotes (Level 1)
	– Market depth (Level 2 and Level 3 data)
	  – Market by price
	  – Market by order
	– End-of-day prices
	– Intraday summaries (One second, one minute, five minute, 15 minute, hourly)

Reference Data	– Corporate actions (Corax) – Secondary indentifiers (ISIN, CUSIP, SEDOL, RIC, etc...)
MiFID II-specific data	Tradeweb APA, MarketAxess Vienna APA, BATS APA (including BATS SI), NASDAQ Nordics APA, NEX

Why LSEG?

Data you can use out of the box

LSEG is the de facto industry standard for normalised market data. Worldwide, we have teams of data specialists who perform comprehensive corporate actions, symbol changes and data cross-referencing – so data reaches your applications in a totally current, standardised and open format.

Related solutions and services:

– LSEG Tick History
– LSEG Tick History – PCAP
– LSEG Tick History Workbench
– LSEG Machine Readable News

LSEG DATA & ANALYTICS

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