S3 Direct enables integrated access to our comprehensive Tick History data with AWS shared storage services

By accessing Tick History via LSEG's S3 Direct Service on AWS, you can share, query and extract the data to your S3 service – whenever you need it. Delete the data from your cloud, and we'll keep a copy in our S3 service so you can share it again if required. With TCO advantages and reliable, efficient, persistent data storage that's accessible any time, you can easily navigate the challenges of managing large volumes of historical financial data.

Key features of Tick History

— **More than 25 years of high-quality data:** Tick History is a historical market data service, offering global intraday time and sales, quotes and market depth content dating back to January 1996

— **Breadth and depth:** More than 45PB of data covering both over the counter (OTC) and exchange-traded instruments from over 500 exchanges and third-party data contributors. The majority of data is available two hours after markets close - the data will seamlessly be added into the S3 Direct service each day

— **Data that's ready to use:** Tick History carries normalised and ready-to-use level 1, level 2 and level 3 data. Quote, depth of books and order with market by price and market by order along with reference data and corporate actions

— **Aligned to the LSEG data model:** You can easily combine Tick History with reference data, machine readable news and more

— **Rich developer community assets:** Access our deep library of resources to support you within the developer community

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Benefits

– **On-demand access:** S3 Direct provides access to the data you want as it's needed, offering the flexibility to view, collect, share and download our Tick History data to your cloud at your convenience. This on-demand access increases resource efficiency and reduces the number of unnecessary data transfers thus significantly reducing your TCO for storage and access to Tick History

– **'Always on' data storage:** Tick History data stays permanently in LSEG S3 service – we will always keep the full historical copy of the data you're subscribed to in our S3 service, so it's there if you need it again in the future. This enables you to conduct comprehensive historical market analysis at any time

– **Share, query and extract:** Query at Date, Venue, RIC and field level and only take components you require. No need to download full venue files

– **Lower TCO:** Using the S3 Direct service via your Athena interface allows for more efficient data and storage management of the data you extract

– **Faster performance:** By leveraging the AWS private network and our S3 service, you can quickly access and download large volumes of historical market data, saving you time so you can get to market faster

– **Availability**: The S3 Direct service is available to AWS customers using AWS S3 and compatible interface (Athena, Redshift etc.) along with Snowflake AWS users

With Tick History data, you get both depth and breadth of data across asset classes, as well as a variety of message types to support your research and compliance needs.

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 – Fixed income – Foreign exchange and money markets	– Commodities and energy – Futures options – Economic indicators	
Specialist data	– BGC Partners – Carl Kliem – GFI	– ICAP (including BrokerTec) – LSEG Matching – Tradeweb	– Tradition – Tullet – 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.

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

To find out more about Tick History - S3 Direct, please contact us

Related solutions

Tick History

Tick History – PCAP

Tick History – PCAP and AWS shared storage case study

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