LSEG Tick History

Our next-generation analytics environment takes the hassle out of working with market data

We developed LSEG Tick History Workbench with the analyst in mind leveraging standard tools and pre-built examples. Move away from data management and focus on analysing market microstructure, trading strategies or execution quality.

LSEG Tick History Workbench includes SQL access to our LSEG Tick History – PCAP with 20+ petabytes of data including Level 1, Level 2, and Level 3 data feeds. Your business will be powered by the highest quality top-of-book and depth-of-book data.

Key features and benefits

Functionality to query and visualise capital markets data using tools you already know

- Queryable access to LSEG and other LSEG datasets using Python and SQL in an interactive IDE
- Create hosted custom data-based services and interactive dashboards to be shared within your organisation using EngineRoom
- Interactively analyse market data in Jupyter notebooks
- Easily spin up Dask clusters and schedule cloud-based Dask jobs
- Access normalised and raw PCAP data in JSON and CSV format
- Wide range of preconfigured Springboards provides users with documentation and code samples to ramp up onboarding

Performance that meets your objectives

 Achieve performance objectives with optimised cluster parallelisation. Our Dask-based cloud execution platform allows users to implement ad-hoc or scheduled Python code inside AWS, distributed across a custom number of processing nodes

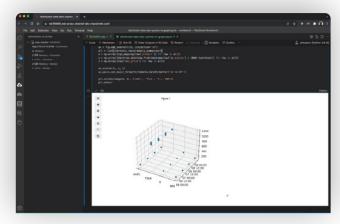
Reliable cloud security – yours or ours

- Turnkey-deployed instances from LSEG Tick History Workbench Launcher, secured via Cognito SSO
- Alternate deployment option within a client's cloud to leverage existing security protocols

Springboards

Get a lift as you dive into your analysis

- Springboards are ready-to-run examples showing how to query our LSEG Tick History – PCAP, create EngineRoom® services and run scheduled data extraction and integration jobs
- These Springboards contain interactive examples of code, queries and other tools in Jupyter/SQL and are backed up with Markdown files containing documentation and walkthroughs
- Download a Springboard into your LSEG Tick History Workbench directory and work with the supplied code as much as you like



Additional products and services

- LSEG Tick History PCAP
- LSEG Machine Readable News
- LSEG Tick History

