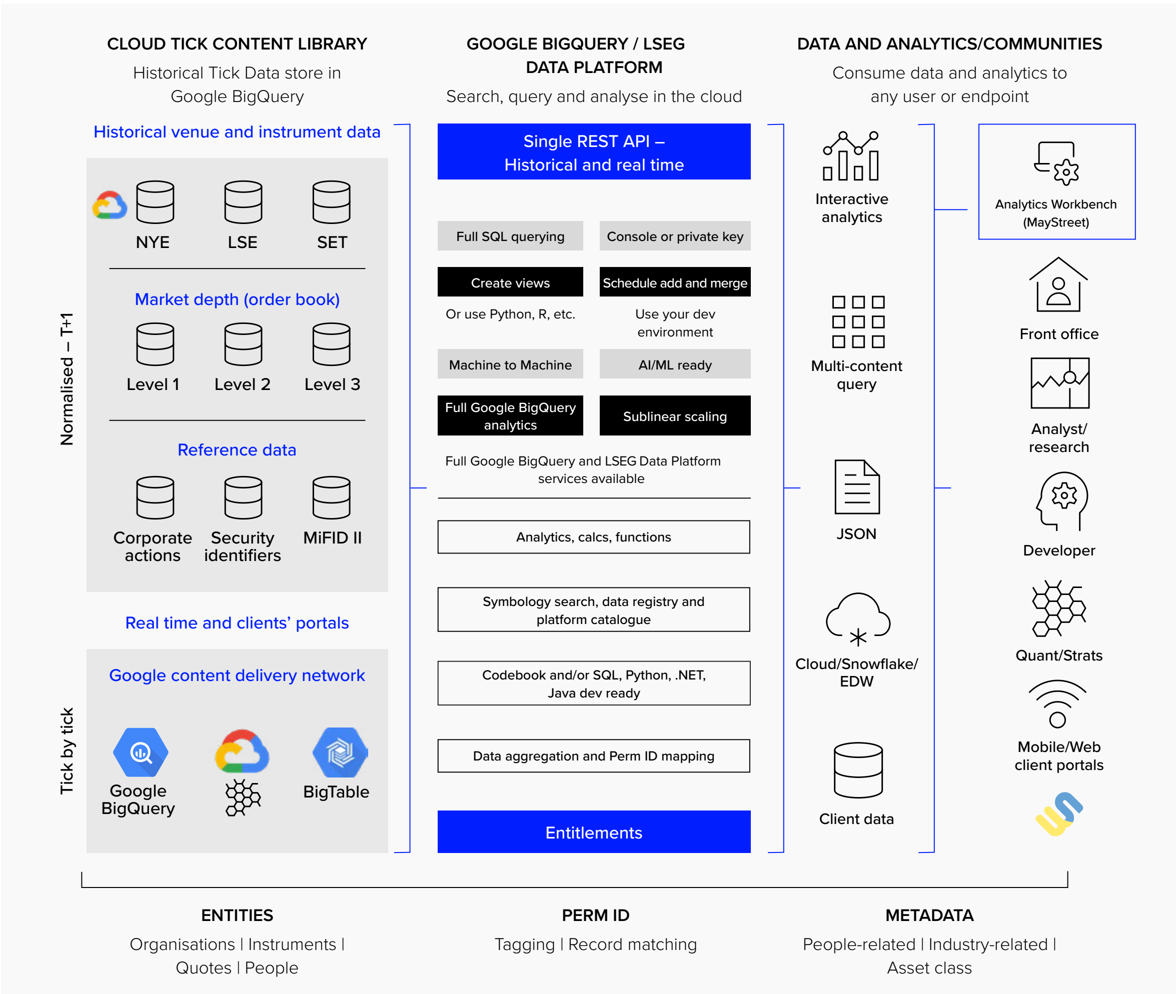
# LSEG Tick History – Query powered by Google® Bigquery™

**Access entire tick history data faster, with the full power of the Google® BigQuery™ compute engine and at a lower cost than your on-premises systems.**

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 Tick History – Query

- Access the unrivalled breadth and depth of 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.

## 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 real-time data feeds since 1996**

| | | |
|---|---|---|
| Region | Global: Americas, Asia-Pacific and EMEA | |
| All asset classes | – Equities<br>– Fixed income<br>– Foreign exchange and money markets | – Commodities and energy<br>– Futures<br>– Options<br>– 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)<br>– Market depth (Level 2 and Level 3 data)<br>   – Market by price<br>   – Market by order<br>– End-of-day prices<br>– Intraday summaries (One second, one minute, five minute, 15 minute, hourly) |
| Reference Data | – Corporate actions (Corax)<br>– 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
- Market Data Lake (MayStreet)
- Analytics Workbench (MayStreet)
- Machine-ready News

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