

Thomson Reuters Tick History

Best-in-Class Historical Data Tools for Financial Leaders and Learners

Markets are becoming increasingly electronic, with a greater number of decisions made based on algorithms and automated trading.

Tick History enables clients to build and back-test trading strategies and perform quantitative research and analytics as well as transaction cost analysis and market surveillance. Coverage goes back as far as 1996 with a standardized naming convention based on RIC symbology that helps lower your data management cost.

New in Thomson Reuters Tick History version 2

Content	Recorded from Real Time feeds
Interface	HTML Based GUI
API	REST Web Services

What's New: Thomson Reuters Tick History v2

- Data sourced from Elektron Real Time
- Greater breadth and depth of historical time series
- Enhanced search capabilities
- A modern web interface and REST API delivering improved performance (e.g. 5x improvement in download speed), efficiency and scalability
- The DataScope Select API supports easy consumption of Tick History content into the Public Cloud, and Thomson Reuters Professional Services teams can be engaged to

bring their experience to bare on this on-boarding challenge where necessary

- New MiFID II specific content sources coming online late 2017 & early 2018
- High precision time-stamping from venues (where available) and Thomson Reuters generated (all sources)

Watch the Thomson Reuters Tick History version 2 demo video [here](#).

Additional Thomson Reuters Tick History Coverage

Thomson Reuters Tick History provides superior coverage of complete, timely, and global nanosecond tick data. This enables you to download the data you need when you need it, via a single interface.

Content Coverage

Captured from Thomson Reuters real-time data feeds, Thomson Reuters Tick History offers global tick data since 1996 across all asset classes, covering both OTC and exchange-traded instruments from 500+ exchanges and third-party contributor data, the majority available two hours after markets close.

Data

Unmanipulated recorded trade and quote messages from our Elektron Real Time feeds since 1996.

Region	GLOBAL: AMERICAS, ASIA-PAC, EMEA		
All Asset Classes	<ul style="list-style-type: none">• Equities• Fixed Income• Foreign Exchange and Money Markets	<ul style="list-style-type: none">• Commodities & Energy• Futures• Options• Economic Indicators	
Specialist Data	<ul style="list-style-type: none">• BGC Partners• Carl Kliem• GFI	<ul style="list-style-type: none">• ICAP (including BrokerTec)• Thomson Reuters Matching• Tradeweb	<ul style="list-style-type: none">• Tradition• Tullet• Yieldbroker

Message Types

With integrated reference data, Thomson Reuters 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 style="list-style-type: none"> • Trades and Quotes (level 1) • Market depth (level 2) <ul style="list-style-type: none"> – Market by Price – Market by Order • End-of-day prices • Intraday summaries (1 sec, 1 min, 5 min, 15 min, hourly)
Reference Data	<ul style="list-style-type: none"> • Corporate Actions (Corax) • Secondary Identifiers (ISIN, CUSIP, SEDOL, RIC, etc.)
MiFID II Specific content	TradeWeb APA Q4 17, MarketAxess Q4 17, Vienna APA Q4 17, BATs APA (including BATS SI) Q4 17, NASDAQ Nordics APA Q4 17, NEX Q4 17

Why Thomson Reuters?

Data you can use “out of the box”

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

For more information about Thomson Reuters Tick History, visit financial-risk-solutions.thomsonreuters.info/TickHistory

The intelligence, technology and human expertise you need to find trusted answers.



the answer company™
THOMSON REUTERS®