

# THOMSON REUTERS TICK HISTORY

## EXCHANGE BY DAY

**Exchange By Day Tick History** is one of the delivery mechanisms for Thomson Reuters Tick History. It provides clients with the entire exchange set of files for download from the Thomson Reuters Tick History servers using either the FTPS or HTTPS protocols. They are organized by exchange and contain all of the traded information, corporate actions and reference data associated with the exchange for the previous day. The files are provided in a published format and at defined times every day.

THOMSON REUTERS TICK HISTORY

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**Product Updates**

Thomson Reuters Tick History Version 5.5.1

Release Date: 1-Aug-2010

Thomson Reuters Tick History - Data Repository - Windows Inte...

https://tickhi

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Thomson Reuters Tick Hist...

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Name	Size	Date
Exchange-By-Day		2010-10-09 06:18:23 GMT
results		2010-10-12 14:34:21 GMT

Done Local intranet 100%

**Support**

**Links**

- Customer Zone
- Contact Us
- Product Help
- Thomson Reuters Home Page
- TRTH HTTP Pull Server

**Documentation**

- TRTH V5.5.1 Release Note
- TRTH V5.5.0 Release Note
- TRTH V5.5.0 Quick Start Guide
- TRTH V5.5.0 System Requirements
- TRTH V5.5.0 HTTP Pull User Guide
- TRTH V5.5.0 ICAP User Guide
- TRTH V5.5.0 Tullett User Guide
- TRTH V5.5.0 BGCantor User Guide
- TRTH V5.5.1 Data Coverage Guide
- TRTH V5.5.0 Data Coverage Guide
- TRTH V5.5.0 Data Message Guide
- TRTH V5.5.0 Exchange-By-Day User Guide
- TRTH V5.5.0 API Release Note
- TRTH V5.5.0 API User Guide

The Thomson Reuters Tick History homepage. Click Exchange-By-Day folder to view exchanges.

## FEATURES

- **Permission by exchanges, or permission by value-added content services:**
  - which exchanges you can download data from
  - which categories of data you have access to at those exchanges, i.e., Time and Sales, Corporate Actions, Reference Data, etc.
- **Available Data**

For each exchange, the following types of data can be downloaded (subject to permissions): Time and Sales, Raw Time and Sales, Market Depth, Raw Market Depth, Reference Data, Corporate Actions, and Instrument List
- **Permissionable mappings**

Instrument lists with ISIN, CUSIP, SEDOL and GICS mappings in the lists are included for all possible permissioned permutations. Clients will be exposed to a single instrument list containing the set of symbols that the client is permissioned for
- **Condition codes**

Thomson Reuters Tick History offers access to historical high frequency data across global asset classes from 1996 with a standardized naming convention based on RIC symbology. Exchange By Day utilizes Tick History condition codes, used to define and describe a trade as well as identify trading sessions



**BENEFITS**

With Exchange by Day, users can download a daily CSV file of raw tick data for **more than 200 global markets**, then load it into the Thomson Reuters Enterprise Platform for Velocity Analytics or modelling software such as The MathWorks’ Matlab to back-test trading strategies or run analyses on the data.

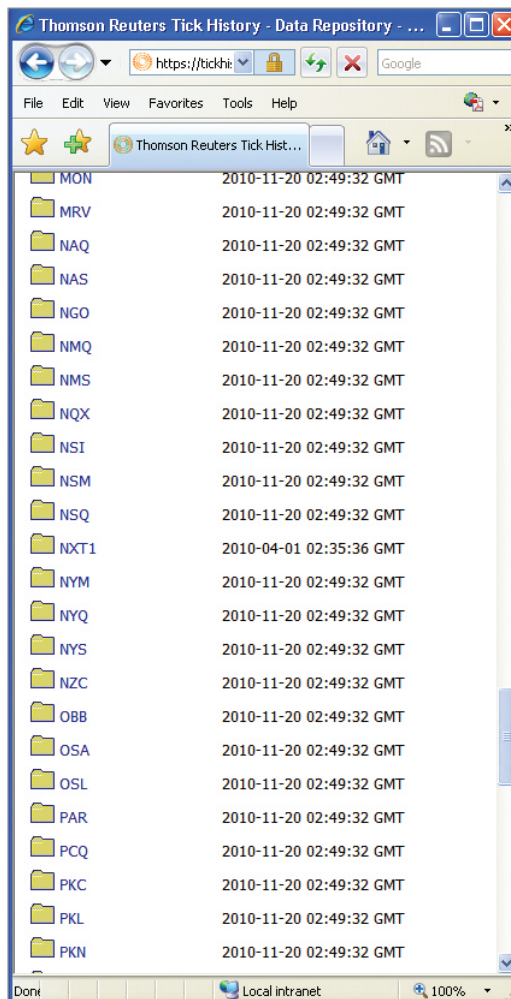
Exchange By Day is the simplest way of downloading data because:

- there is no need to request data or specify particular instruments or fields of data – you simply select and download entire files for the exchange(s) of interest
- the data is always available at set times and in the same format

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Name	Size	Date
..		
CORP		2010-09-15 03:08:18 GMT
InstrumentLists		2010-09-15 03:08:18 GMT
InstrumentLists-ISIN-CUSIP-SEDOL-GICS		2010-10-05 04:42:16 GMT
MD		2009-11-24 02:00:57 GMT
REF		2010-09-15 03:08:18 GMT
TAS		2009-11-24 02:00:57 GMT

Each exchange has an associated subcategory file as seen above.



Exchange files can be accessed through this easy-to-use representative screen.

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