

THOMSON REUTERS TICK HISTORY

UNRIVALED DATA COVERAGE



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

CONTENT COVERAGE

Captured from Thomson Reuters real-time data feeds Thomson Reuters Tick History is the only service in the market to offer global tick data since 1996 across all asset classes, covering both OTC and exchange traded instruments across 400+ exchanges and third party contributor data, the majority available 2 hours after markets close.

DATA

Un-manipulated recorded trade and quote messages of our Integrated Data Network since 1996.

REGION	GLOBAL: AMERICAS, ASIA-PAC, EMEA
ALL ASSET CLASSES	<ul style="list-style-type: none">• Equities• Fixed Income• FX• Futures• Options
MAJOR 3RD PARTY CONTRIBUTORS	<ul style="list-style-type: none">• Tradeweb• ICAP (including EBS and Brokertec)• Cantor• GFI• Tullet• Tradition• Thomson Reuters Dealing and Matching• WM fixings

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 survivor bias caused by reference data changes.

TIME SERIES DATA	<ul style="list-style-type: none">• Trades and Quotes messages (level 1)• Market depth (level 2)• End of day prices from real-time exchanges• Intraday (time bar data)
PRICING AND REFERENCE DATA	<ul style="list-style-type: none">• End of Day Prices (validated and scrubbed)• Corporate Actions (Corax)• Reference Data (ISIN, CUSIP, SEDOL, RIC)

FOR MORE INFORMATION

Send us a sales enquiry at:
financial.thomsonreuters.com/sales

Read more about our products at:
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Find out how to contact your local office:
thomsonreuters.com/about_us/locations/

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CONTACT A TICK HISTORY SPECIALIST/ REQUEST A SAMPLE

Mercedes Diaz
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BENEFITS

EASY TO USE

Navigate the vast universe of available data via Thomson Reuters Tick History's intuitive search engine and a speed guide menu tool to intuitively find your data. An easy to use wizard to facilitate the creation of dynamic data requests easily and a state-of-the-art file compression technology to ensure rapid data delivery. Scheduling features enable customers to download data at a pre-defined time of choice – and FTP push and pull delivery enable them to extract the required data including over 140 exchanges available to download from the previous 14 days.

We deliver data with a consistent data model and common API across tick history, archive news, and pricing and reference data.

SINGLE FORMAT

Data is compiled from multiple sources into a single, RIC-based format with common field identifiers for simple integration and analysis. Clients can also download this data in a format to match directly with real-time feed field value pairs.

INTEGRATION

Easy to use .CSV format enables data content to be integrated into complex event processing (CEP) platforms or analytical software. Common symbology means easy integration with all analytical tools and feeds, as well as Thomson Reuters Enterprise Platform for Velocity Analytics and Thomson Reuters Quantitative Analytics platform.

GLOBAL EXPERTISE AND SUPPORT

Helping firms create and implement winning strategies with our 24 hours a day and 5 days a week global content and technical support from senior data specialists for tick history.

WHY THOMSON REUTERS?

Data you can use 'out of the box'

Thomson Reuters is the de facto industry standard for normalizing 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, open format.

Widest coverage

Thomson Reuters has unparalleled coverage of market data, news, economic data and other differentiated content.



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