

THOMSON REUTERS TICK HISTORY

BEST-IN-CLASS HISTORICAL DATA TOOLS FOR FINANCIAL LEADERS AND LEARNERS

Markets are becoming increasingly more 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 market surveillance. Coverage goes back as far as 1996 with a standardized naming convention based on RIC symbology.

ITEM	TRTH v2
Content	Recorded from Real Time feeds
Interface	HTML Based GUI
API	REST Web Services

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">EquitiesFixed IncomeForeign Exchange and Money MarketsCommodities & Energy	<ul style="list-style-type: none">FuturesOptionsEconomic Indicators
MAJOR THIRD-PARTY CONTRIBUTORS	<ul style="list-style-type: none">MarketAxessICAP (including EBS and BrokerTec)BGC Partners	<ul style="list-style-type: none">TullettTraditionWM fixings
EXCLUSIVE CONTENT	<ul style="list-style-type: none">TradewebThomson Reuters Matching	

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

- Trades and Quotes (level 1)
- Market depth (level 2)
- Market by Price
- Market by Order
- End-of-day prices
- Intraday summaries (1 sec, 1 min, 5 min, 15 min, hourly)

REFERENCE DATA

- Corporate Actions (Corax)
- Secondary Identifiers (ISIN, CUSIP, SEDOL, RIC, etc.)

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.

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