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.

With an increased need for back-testing models against historical data, accessing the right historical data to build and test is more critical than ever.

Thomson Reuters stores tick-by-tick data from over 500 sources, and provides up to 20 years worth of historical data across markets.

ITEM	TRTH v2
Platform	Integrated with DataScope Select
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 microsecond 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 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 500+ exchanges and third party contributor data, the majority available 2 hours after markets close.

DATA Un-manipulated recorded trade and quote messages of our Elektron Real Time Feeds since 1996.	
REGION	GLOBAL: AMERICAS, ASIA-PAC, EMEA
ALL ASSET CLASSES	• Equities • Fixed Income • FX • Futures • Options
MAJOR 3RD PARTY CONTRIBUTORS	• Tradeweb • MarketAxcess • ICAP (including EBS and Brokertec) • BGC Partners • Tullet • Tradition • Thomson Reuters 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	• Trades and Quotes messages (level 1) • Market depth (level 2) • Market Price (Top of Book) • Market by Price (Market Depth) • Market by Order (Market Depth) • End of day prices from real-time exchanges • Intraday (time bar data)
PRICING AND REFERENCE DATA	• End of Day Prices (validated and scrubbed) • Corporate Actions (Corax) • Reference Data (ISIN, CUSIP, SEDOL, RIC)

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 research applications in a totally current, standardized, open format.

FOR MORE INFORMATION

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S034467 05/16.

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