

# 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 REFINITIV TICK HISTORY VERSION 2

Content	Recorded from real-time feeds
Interface	HTML Based GUI
API	REST Web Services

### What's New: Refinitiv Tick History v2

- Data sourced from Refinitiv 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 Refinitiv DataScope Select API supports easy consumption of Tick History content into the Public Cloud and Refinitiv 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
- High precision time-stamping from venues (where available) and Refinitiv generated (all sources)

### Additional Refinitiv Tick History Coverage

Refinitiv 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 Refinitiv real-time data feeds, Refinitiv 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 feed since 1996.

Region	Global: Americas, Asia Pacific and EMEA		
All Asset Classes	<ul style="list-style-type: none"> <li>Equities</li> <li>Fixed Income</li> <li>Foreign Exchange and Money Markets</li> </ul>	<ul style="list-style-type: none"> <li>Commodities and Energy</li> <li>Futures</li> <li>Options</li> <li>Economic Indicators</li> </ul>	
Specialist Data	<ul style="list-style-type: none"> <li>BGC Partners</li> <li>Carl Kliem</li> <li>GFI</li> </ul>	<ul style="list-style-type: none"> <li>ICAP (including BrokerTec)</li> <li>Refinitiv Matching</li> <li>Tradeweb</li> </ul>	<ul style="list-style-type: none"> <li>Tradition</li> <li>Tullet</li> <li>Yieldbroker</li> </ul>

**MESSAGE TYPES**

With integrated reference data, Refinitiv 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"> <li>Trades and Quotes (level 1)</li> <li>Market depth (level 2 and Level 3 data) <ul style="list-style-type: none"> <li>Market by Price</li> <li>Market by Order</li> </ul> </li> <li>End-of-day prices</li> <li>Intraday summaries (1 sec, 1 min, 5 min, 15 min, hourly)</li> </ul>
Reference Data	<ul style="list-style-type: none"> <li>Corporate Actions (Corax)</li> <li>Secondary Identifiers (ISIN, CUSIP, SEDOL, RIC etc.)</li> </ul>
MiFID II Specific content	TradeWeb APA, MarketAxess Vienna APA, BATs APA (including BATS SI) , NASDAQ Nordics APA, NEX

**Why Refinitiv?****Data you can use out-of-the-box**

Refinitiv 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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