



## OVERVIEW OF TICK DATA

Tick Data provides clean, ready-to-use historical intraday time series data for the world's equities, futures and options markets. All of our equity and options data<sup>1</sup>, and much of our futures data, are sourced directly from the exchange. We apply all corporate actions (e.g. splits, dividends) and TickerMapping<sup>sm</sup> information (e.g. symbol changes, exchange hops) to the data. We also filter the trade data using our proprietary data filtering algorithms. The result is structured, validated tick-by-tick data that is ready-to-use upon delivery.

**HISTORICAL TICK DATA:** Our current data sets include:

- Equities – trade and quote data with TickerMapping and corporate actions for:
  - US Equities – all listed equities from NYSE, AMEX, NASDAQ, and all other Consolidated Tape Association (CTA) participants from January 1, 1993.
  - Toronto Equities – all listed equities on the Toronto Stock Exchange from January 1, 2001.
  - London Equities – all listed equities on the London Stock Exchange from January 1, 2000<sup>2</sup>.
  - Deutsche Boerse Equities – all listed equities on the Deutsche Boerse from January 1, 2003.
  - Borsa Italiana Equities – all listed equities on the Borsa Italiana from January 1, 2004.
  - Euronext Equities – all listed equities on Euronext from April 1, 2002<sup>3</sup>.
  - Madrid Equities – all listed equities on the Bolsa de Madrid from December 1, 2004.
  - Japan Equities – all listed equities on the Tokyo Stock Exchange, Osaka Stock Exchange, Nagoya Stock Exchange, Fukuoka Stock Exchange, Sapporo Stock Exchange and Hercules Market from January 6, 2003.
- Options – includes research-quality, historical intraday time series data (quotes & trades) for all equity options reported by the Options Price Reporting Authority (OPRA) from July 2, 2004.
- Global Futures – trade data for ninety-seven (97) futures symbols from exchanges in the U.S. and the Americas, Europe, and Asia as far back as 1974.
- Cash Indices – data for fifty-five (55) cash indices from around the world as far back as 1983.
- Market Indicators – data for sixteen (16) equity market internal indicators as far back as 2003.
- Data Update Subscription – keep your data sets up-to-date via download. Update files are structured nearly identically to existing data files that have been provided to you via your initial order.

**DATA TOOLS:** In addition to our data sets, we also provide software tools to help you manage the data:

- TickWrite 7 – included with all futures, cash index, market indicator and equity data orders, this Microsoft Windows<sup>®</sup> or Linux<sup>®</sup> application enables you to convert as-traded data to time series data of any granularity in ASCII format based on your own preferences.
- Time Series Builder – included with all options data orders, the Time Series Builder (TSB) allows you to construct time intervals for options data of any granularity (e.g. x-ticks per bar, y-minutes per bar, etc.), and extract options data into custom ASCII (text) files, converting as-traded data into mapped, adjusted research-ready time series data. Microsoft Windows<sup>®</sup> or Linux<sup>®</sup> versions available.
- Survivorship Bias-Free Database – An added value when you order all available symbols for our US Equities and US Options products, contains all US stocks that were components of the Russell 3000 at some point since January 1, 1993, but are no longer traded due to corporate actions and/or bankruptcies.
- Time Series Tools – now you may order Tick Data's proprietary corporate actions and TickerMapping information as stand-alone data sets. So if you have equity or options data from various sources (e.g. from Tick Data, or another source) from which you want to build a time series, we can help.

**QUESTIONS?** Please contact Tom Myers at **+1.972.747.8815** or by email at **tmyers@tickdata.com**.

<sup>1</sup> Japan Equity Data is sourced directly from the Nikkei. Contact us for more details.

<sup>2</sup> Includes LSE trade data and BBA quote data from January 1, 2000, and BBA with Size quote data from June 1, 2000.

<sup>3</sup> Includes NYSE Euronext trade data from April 1, 2002 for Amsterdam, Brussels, and Paris (from January 1, 2004 for Lisbon), and level 1 quotes with volume from July 1, 2004 for Amsterdam, Brussels, Paris, and Lisbon.