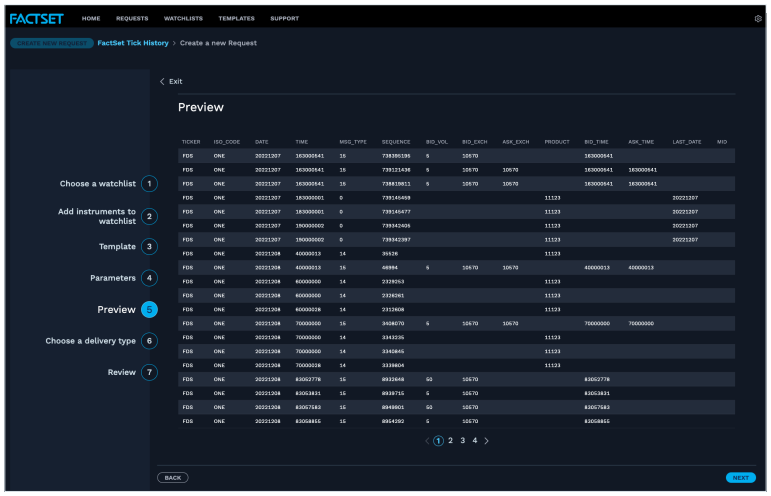
FACTSET

FactSet Tick History

Streamline your research and backtesting strategies, transaction cost analysis, and compliance workflows. Leverage our powerful cloud-based feed to access content spanning over 10 years of data with custom securities lists and cost-saving, on-demand retrievals.



BENEFIT FROM COMPREHENSIVE COVERAGE

Uncover precise and granular historical tick data sourced from FactSet's real-time consolidated feed. Solve your tick history challenges from research to compliance with equities, fixed income, foreign exchange and money markets, commodities and energy, futures, and options data.

Level 1 Tick History: Gain access to trade and BBO quote messages for 10+ years across 300+ major global venues.

Level 2 Tick History: Experience Level 2 Market-by-Price data within major U.S. and European markets for over six years across 65+ major venues, sourced from the Level 3 order book powered by BMLL Technologies. Take advantage of unmatched Level 3 data that undergoes several quality checks to ensure accuracy.

REDUCE TICK DATA MANAGEMENT CHALLENGES

- Rely on a normalized tick history data model format with backward-compatible fields that seamlessly handle source changes over time
- Benefit from standardized global trading condition codes
- Access every unique field in Level 2 data from each venue without information loss
- Obtain detailed market state phases of the order book (e.g., opening auction, closing auction, unscheduled auction, and post trade) in addition to Level 2 prices

EXTRACT TICK DATA ON-DEMAND VIA CLOUD DELIVERY

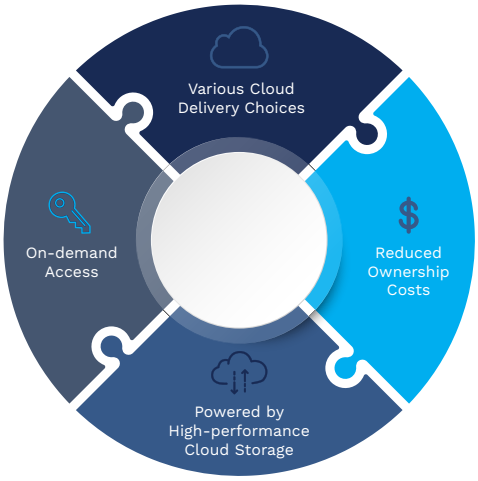
Receive data anytime and anywhere through cloud-hosted APIs, FactSet's Snowflake Data Marketplace, or AWS S3 to S3 transfers. Eliminate the need to store terabytes of tick data and absorb increasing data rates; lower your total cost of ownership and time to market with access to FactSet's powerful tick data warehouse as a managed service.

RESTful API

Benefit from on-demand access without any artificial limitations on the amount of data you need. Choose from API or FactSet's API-driven intuitive interface with advanced search capabilities; discover content by venue or ticker and preview before downloading data.

Cloud Delivery

Easily create curated content sets via Snowflake by joining in a single query with other FactSet content databases including Corporate Actions, Transcripts, Sentiment, and FactSet Estimates. Choose from Snowflake, AWS S3, or your preferred cloud platform provider. Leverage FactSet's flexible trial process and gain access to data samples via API or cloud delivery.



About FactSet: FactSet is a leading provider of financial information and analytic applications to investment professionals around the globe. To learn more about FactSet's Tick History, contact sales@factset.com or visit www.factset.com. Copyright © 2023 FactSet Research Systems Inc. All rights reserved. #22029/0123/FSM430