



PrimeContent

Tick History Service

Historical intra-day data to help with analysis and risk management within banks

Interactive Data's Tick History Service supplies banks and financial service providers with historical intra-day data for internal analysis. For this purpose, Interactive DataSM stores up to five years of historical tick-by-tick data for all securities listed at a trading venue since November 1, 2007. The service covers a wide range of international exchanges and multilateral trading facilities (MTFs).

Customers can flexibly choose the trading venues and securities, from which they require historical intra-day data, and can change their selection at any time, even at short notice. The Tick History Service can be provided quickly, and requires only minimal setup.

■ Data to help with compliance and risk management

Compliance and risk management departments within banks, as well as regulators and suppliers of software solutions for MiFID-compliance, can use the historical intra-day data supplied by the Tick History Service for functions such as

- **Backtesting** of investment strategies and new products
- **Risk management** of proprietary investments and client funds
- **Evaluation** of best execution policies
- **Market conformity checks** to determine whether or not the settlement prices of transactions are in line with the market conditions.

■ Trading venues and scope

The Tick History Service covers a wide range of major trading venues in Europe, America, and Asia, including:

- **Exchanges:** Xetra, SWX Europe, London, Paris, Zurich, Amsterdam, Frankfurt, Vienna, AMEX, NASDAQ, NYSE, Hong Kong, Singapore, and Tokyo.
- **Multilateral trading facilities:** Turquoise, Chi-X.

Scope: Up to five years of historical tick-by-tick data for all securities listed at the respective trading venue since November 1, 2007.

■ Data scope and data delivery

The Tick History Service covers a wide range of securities listed at the respective trading venues. Two different data packages are available:

- **Trades:** Identifier, trade price, trade volume, trade time, reporting time, trade condition, and other
- **Trades and Quotes:** Ask, ask size, ask time, bid, bid size, bid time, high, low, first, last, and other

The data is supplied via Interactive Data's FTP servers in compressed CSV file format with standardized data fields. To obtain the required data, the users upload lists to the server, which define the historical data they need for a security/exchange combination for a specified trading day.

Interactive Data performs the requested analysis, and provides the results the next day. Customers can download the data from the FTP server, with no requirement for additional hardware or a local feed connection.

About Interactive Data Corporation

Interactive Data Corporation is a trusted leader in financial information. Thousands of financial institutions and active traders, as well as hundreds of software and service providers, subscribe to our fixed income evaluations, reference data, real-time market data, trading infrastructure services, fixed income analytics, desktop solutions and web-based solutions. Interactive Data's offerings support clients around the world with mission-critical functions, including portfolio valuation, regulatory compliance, risk management, electronic trading and wealth management. Interactive Data is headquartered in Bedford, Massachusetts and has over 2,400 employees in offices worldwide.

For more information, please visit www.interactivedata.com.

Amsterdam ■ Bedford ■ Boston ■ Chicago ■ Cologne ■ Dubai ■ Dublin ■ Fort Lauderdale ■ Frankfurt ■ Geneva ■ Glasgow ■ Hayward ■ Helsinki ■ Hong Kong ■ Houston ■ Irvine
Jersey, CI ■ London ■ Luxembourg ■ Madrid ■ Melbourne ■ Milan ■ Minneapolis ■ New York ■ Paris ■ Rome ■ Santa Monica ■ Singapore ■ Sydney ■ Tokyo ■ Zurich

Frankfurt

Sandweg 94
60316 Frankfurt/Main
Germany
Tel: +49 (0)69 50 50 30 0
Fax: +49 (0)69 50 50 30 505

Helsinki

Merimiehenkatu 36 D
00150 Helsinki
Finland
Tel: +358(0)9 6860 6717
Fax: +358(0)9 6860 6710

London

Fitzroy House, 13-17 Epworth Street
London EC2A 4DL
United Kingdom
Tel: +44 (0)20 7825 8000
Fax: +44 (0)20 7825 7701

Madrid

C/ María de Molina 37
28006 Madrid
Spain
Tel: +34 (91)745 2105
Fax: +34 (91)745 2106

Milan

Via Giuseppe Marcora, 7
20121 Milan
Italy
Tel: +39 02 671915 1
Fax: +39 02 671915 40

New York

100 William Street, 17th Floor
New York, NY 10038
United States of America
Tel: +1 212 269 6300
Fax: +1 212 771 6987

Paris

9, Rue de Téhéran
75008 Paris
France
Tel: +33 (0)1 56 69 50 70
Fax: +33 (0)1 56 69 50 79

Zurich

Loewenstrasse 2
8001 Zurich
Switzerland
Tel: +41(0)44 276 4611
Fax: +41(0)44 276 4601

Interactive Data ■ www.interactivedata.com ■ info-ms@interactivedata.com

Interactive DataSM and the Interactive Data logo are service marks or trademarks of Interactive Data Corporation, and registered service marks in Australia, European Community, Germany, Japan, Korea, New Zealand, Switzerland, and Taiwan.

This document is provided for informational purposes only. The information contained in this document is subject to change without notice and does not constitute any form of warranty, representation, or undertaking. Nothing herein should in any way be deemed to alter the legal rights and obligations contained in agreements between Interactive Data Managed Solution AG and its clients relating to any products or services described herein. Nothing herein is intended to constitute legal, tax or other professional advice. Interactive Data Managed Solution AG makes no warranties whatsoever either express or implied, as to merchantability, fitness for a particular purpose, or any other matter. Without limiting the foregoing, Interactive Data Managed Solution AG makes no representation or warranty that any data or information (including, but not limited to, evaluations) supplied to or by it are complete or free from errors, omissions, or defects.