

Historical Tick & Closing Price Data

Introduction

Tenfore has been collecting market data for many years and has built up domain expertise in the collection, storage and distribution of various types of historic market data.

Tenfore has complete tick data histories for all exchanges on its feed since December 2003. The service covers all of Tenfore's content sets, which include equities, derivatives and foreign exchange data, and is free of any judgmental cleansing, so represents as closely as possible the original source.

The Tick History service covers all instruments traded on the exchanges available from Tenfore. The fields available comprise all those sent out during the standard trading day - this encompasses basic messages such as bid & ask all the way up to market depth and full order book information for London Stock Exchange, Euronext and Deutsche Boerse instruments.

The universe of instruments and period required can be defined by the user on an individual instrument basis or can cover whole markets - the service is entirely configurable. The data can be delivered in a number of formats depending upon the client's specific requirements.

Tenfore's Historical Tick Data can be purchased as a one-off set of history, for seeding a database or similar purposes. Alternatively, it can be purchased on a subscription basis so you can receive regular updates of Tick Data. This may make sense where there is a need to use ongoing Tick Data but where the IT resource to create this (from a raw market feed) is not available or is too expensive.

Tenfore also has extensive daily histories for all its Exchange and Contributed data sources. These include Open interest fields for Derivatives as well as Open, High, Low, Close & Volume (OHLCV) for all exchange traded instruments.

The full set of exchange and contributed data sources available as part of the Tenfore Historical Tick Data Service is overleaf.

Tick & Daily Data Histories Matrix

Market	EOD History	Fields Available	Tick History	Fields Available
Equities				
NYSE	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
AMEX	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
Boston	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
Cincinnati	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
Midwest	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
Pacific	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
Philadelphia	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
NASDAQ	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
Euronext Amsterdam	01/08/1998	OHLCV	01/12/2003	Market Depth
Euronext Brussels	01/08/1998	OHLCV	01/12/2003	Market Depth
Euronext Lisbon	01/12/2003	OHLCV	01/12/2003	Market Depth
Euronext Paris	01/08/1998	OHLCV	01/12/2003	Market Depth
Borsa Italiana	01/08/1998	OHLCV	01/12/2003	Market Depth
London Stock Exchange	01/08/1998	OHLCV	01/12/2003	Full Order Book
Deutsche Boerse	01/08/1998	OHLCV	01/12/2003	Full Order Book
Swiss Exchange	01/08/1998	OHLCV	01/12/2003	Level 1 incl T&S
Russian Exchange	01/12/2003	OHLCV	01/12/2003	Level 1 incl T&S
Athens Stock Exchange	01/05/1995	OHLCV	01/12/2003	Market Depth
Virt-X	01/08/1998	OHLCV	01/12/2003	Market Depth
Irish Stock Exchange	01/09/2002	OHLCV	01/12/2003	Full Order Book
Stockholm	23/09/2004	OHLCV	23/09/2004	Market Depth
Oslo	14/09/2004	OHLCV	14/09/2004	Market Depth
Copenhagen	23/09/2004	OHLCV	23/09/2004	Market Depth
Helsinki	07/10/2004	OHLCV	07/10/2004	Market Depth
Madrid	26/07/2004	OHLCV	26/07/2004	Level 1 incl T&S
Vienna	01/10/2005	OHLCV	01/10/2005	Market Depth
Luxembourg	01/10/2005	OHLCV	01/10/2005	Level 1 incl T&S
Hong Kong Stock Exchange	Apr-05	OHLCV		
Jakarta Stock Exchange	Apr-05	OHLCV		
Korea Stock Exchange	Apr-05	OHLCV		
Kuala Lumpur Stock Exchange	Apr-05	OHLCV		
The Stock Exchange Mumbai	Apr-05	OHLCV		
National Stock Exchange of India	Apr-05	OHLCV		
Philippines Stock Exchange	Apr-05	OHLCV		
Shanghai Stock Exchange	Apr-05	OHLCV		
Shenzhen Stock Exchange	Apr-05	OHLCV		
Singapore Stock Exchange	Apr-05	OHLCV		
Taiwan Stock Exchange	Apr-05	OHLCV		
Thailand Stock Exchange	Apr-05	OHLCV		
Tokyo Stock Exchange	Apr-05	OHLCV		
Australian Stock Exchange	Nov-05	OHLCV		
New Zealand Stock Exchange	Nov-05	OHLCV		
Osaka Stock Exchange	Nov-05	OHLCV		
Derivatives				
EUREX	01/12/2000	OHLCV+OI	01/12/2003	Level 2
IDEM - Italian Derivatives Market	01/12/2003	OHLCV+OI	01/12/2003	Level 2
Euronext LIFFE	01/12/1999	OHLCV+OI	01/12/2003	Level 2
Euronext Amsterdam	01/12/2003	OHLCV+OI	01/12/2003	Level 1 incl T&S
Euronext Paris (incl. MONEP & MATIF)	15/12/2000	OHLCV+OI	01/12/2003	Level 2
London Metal Exchange	01/12/2003	OHLCV+OI	01/12/2003	Level 1 incl T&S

International Petroleum Exchange	30/11/1999	OHLCV+OI	01/12/2003	Level 1 incl T&S
NYBOT incl. CSCE, FINEX, NYCE, NYFE	01/12/1999	OHLCV+OI	01/12/2003	Level 1 incl T&S
Chicago Mercantile Exchange	29/12/1997	OHLCV+OI	01/12/2003	Level 1 incl T&S
New York Mercantile Exchange	01/12/2003	OHLCV+OI	01/12/2003	Level 1 incl T&S
COMEX	01/12/2003	OHLCV+OI	01/12/2003	Level 1 incl T&S
Chicago Board of Trade	27/03/1995	OHLCV+OI	01/12/2003	Level 1 incl T&S
<i>Kansas City Board of Trade</i>	<i>18/06/1999</i>	<i>OHLCV+OI</i>	<i>15/11/2005</i>	<i>Level 1 incl T&S</i>
ADEX - Athens Derivatives Exchange	01/12/2003	OHLCV+OI	01/12/2003	Level 2
MACE - Mid-American Commodity Exchange	01/12/2003	OHLCV+OI	01/12/2003	Level 1 incl T&S
OPRA	01/12/2003	OHLCV+OI	01/12/2003	Level 1 incl T&S
Chicago Board Options Exchange	01/12/2003	OHLCV+OI	01/12/2003	Level 1 incl T&S
<i>Minneapolis Grain Exchange</i>	<i>15/11/2005</i>	<i>OHLCV+OI</i>	<i>15/11/2005</i>	<i>Level 1 incl T&S</i>
MEFF	24/02/2005	OHLCV+OI	24/02/2005	Level 2
Copenhagen Derivatives	23/09/2004	OHLCV+OI	23/09/2004	Level 1 incl T&S
Oslo Derivatives	14/09/2004	OHLCV+OI	14/09/2004	Level 1 incl T&S
Singapore Derivatives	11/07/2005	OHLCV+OI	11/07/2005	Level 2
Sydney Futures Exchange	23/09/2005	OHLCV+OI	23/09/2005	Level 2
New Zealand Futures Exchange	23/09/2005	OHLCV+OI	23/09/2005	Level 2
Indices				
FT-SE International	01/04/1995	OHLC	01/12/2003	Standard
Dow Jones	01/04/1995	OHLC	01/12/2003	Standard
Standard and Poors	01/04/1995	OHLC	01/12/2003	Standard
STOXX	01/04/1995	OHLC	01/12/2003	Standard
NASDAQ	01/04/1995	OHLC	01/12/2003	Standard
Euronext	01/04/1995	OHLC	01/12/2003	Standard
Deutsche Boerse	01/04/1995	OHLC	01/12/2003	Standard
Selected International Benchmark Indices	01/04/1995	OHLC	01/12/2003	Standard
Foreign Exchange				
Dresdner Frankfurt	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Dresdner Singapore	16/03/2005	OHLC	16/03/2005	Bid, Ask, Time
OHV	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Tullett Prebon	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Allied Irish Bank	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Barclays	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
CMC	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
ECB	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Geneva International Bank	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Kantonalbank	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Merita Bank	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
OKO Bank	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Sampo	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Skandina Enskilda Banken	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Trinkaus	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
UBS	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Composite	May-95	OHLC	01/12/2003	Bid, Ask, Time
Realtime Forex Geneva	15/03/2004	OHLC	15/03/2004	Bid, Ask, Time
Rada Forex NY	21/10/2004	OHLC	21/10/2004	Bid, Ask, Time
Khanani & Kalia	15/03/2005	OHLC	15/03/2005	Bid, Ask, Time
REEMS Exchange	06/05/2005	OHLC	06/05/2005	Bid, Ask, Time
Saxo Bank	19/07/2005	OHLC	19/07/2005	Bid, Ask, Time
HotSpot FXi	13/09/2005	OHLC	13/09/2005	Bid, Ask, Time
EFX Group	30/11/2005	OHLC	30/11/2005	Bid, Ask, Time
Treasury Markets				
Dresdner Frankfurt	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
OHV	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Tulletts	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time

Allied Irish Bank	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Composite	May-95	OHLC	01/12/2003	Bid, Ask, Time
MPC Treasury	01/12/2003	OHLC	01/07/2004	Bid, Ask, Time
National Bank of Macedonia	01/03/2005	OHLC	01/04/2005	Bid, Ask, Time
Precious Metals				
Dresdner Frankfurt	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
UBS	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
CMC	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
Kantonalbank	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time
London Bullion Market	01/03/2005	OHLC	29/11/2004	Bid, Ask, Time
Composite	01/12/2003	OHLC	01/12/2003	Bid, Ask, Time