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# LiquidMetrix TICK DATA SERVICE



European tick data service including MTFs

Level1, Level 2 and Level3 tick data containing every public order & trade

Files delivered by FTP or hard disk

Build your own full depth order books or use the LiquidMetrix WorkStation to view pre-calculated liquidity statistics and replay consolidated books.

Orders

Trades

Every Tick

## WHO IS IT FOR?

- Trading firms needing historical **millisecond accurate** tick by tick order and trades data for back-testing their algorithms and evaluating trading strategies.
- Brokers looking for a low cost backup solution for their real time feeds via daily delivered files.
- Research departments requiring access to comprehensive historical tick data to analyse market microstructure or to calculate their own market quality statistics.

## VENUE COVERAGE

		M4	M6	M5	M1
BATS	BATS Europe	x	x		x
BURG	Burgundy	x	x		x
CHIX	Chi-X Europe (and Canada)	x	x		x
QMTF	Quote MTF	x	x		x
EQTA	Equiduct	x	x		x
TRQX	Turquoise	x	x		x
XAMS	NYSE Euronext Amsterdam	x	x		x
XARCA	NYSE Arca Europe	x	x	x	
XBRU	NYSE Euronext Brussels	x	x		x
XCSE	Nasdaq OMX Copenhagen	x	x	x	*
XDUB	Dublin	x	x	x	
XETR	Deutsche Börse Xetra	x	x	x	*
XHEL	Nasdaq OMX Helsinki	x	x	x	*
XLIS	NYSE Euronext Lisbon	x	x		x
XLON	London Stock Exchange	x	x		x
XMIL	Borsa Italiana	x	x	x	*
XOME	Nasdaq OMX Stockholm	x	x	x	*
XOSL	Oslo	x	x	x	
XPAR	NYSE Euronext Paris	x	x		x
XSWX	SIX Swiss	x	x	x	
XWBO	Wiener Börse	x	x	x	

M4: Trades  
 M6: Level 1 (best bid/offer)  
 \* coming soon

M5: Level 2 (order book snapshot)  
 M1: Level 3 (order by order)