Thomson Quantitative Analytics FasTick™

FasTick is a high-frequency tick data and analytics suite of products used to capture and perform high speed analysis on large amounts of streaming and historical market data. Top firms in the world use algorithmic or other sophisticated trading strategies to predict market trends by combining historical tick data with real time analysis as well as advanced quantitative models. With **FasTick History**™, a highly compressed and optimized historical tick database, and **FasTick RT**™, a real-time tick data capture and storage tool; clients will have more time to execute their strategies and respond decisively to market changes.

At a high level, the FasTick product suite can provide the following:

- Seamless integration between historical and real-time capture and analysis of tick data
- Access to any instrument (equities, options, futures, indices, fixed income—domestic or foreign; as well as news) captured live and made available for any frequency querying
- Tick data normalization techniques that no other vendor offers
- Advanced compression and high speed retrieval capabilities with no loss of data precision
- Flexibility to integrate proprietary tick data
- Integration with MarketQA for further historical analysis of tick data as well as combined queries with other data sets

FasTick History is a high compression data container developed for testing historical trading strategies using tick data. The history can be accessed for analysis in three different ways; as a stand alone via API, combined with FasTick RT to test strategies in real time against historical data, and/or integrated with MarketQA for more detailed historical analysis.

QUANTITATIVE ANALYTICS®

Performance points for precision:

- High-speed access to historical tick data; optimized by advanced compression and retrieval techniques with no loss of data precision
- Multiple data pack options to include TAQ and TSX for equities, US options and CQG futures with flexibility to create a data pack or loader for any market
- Flexible data filtering, cleansing, "view" and removal options as well as access by market maker ID, sales conditions, correction codes, Qmodes, open close indicators, and source exchange (including primary designation)
- Easy integration with most third party trading and research applications
- Seamless integration with MarketQA for trade simulation, pairs trading, parameter optimization and VWAP calculations, among other analysis

FasTick RT is an industrial-strength real time tick data capture system. FasTick RT captures tick data a current direct exchange feed source and stores it in a high-performance, in-memory container that allows for fast and efficient access via a programming API.

- Direct access to fast moving real-time markets with the ability to see and analyze opportunities across asset classes in seconds.
- Minimal to zero latency between data capture and analysis
- Ability to capture, sort and archive 100,000 transactions per second in its real-time cache sustained
- Seamless integration with FasTick History to develop test models in real time, historical or both
- User defined socket based event triggers
- Support of third-party market data feeds
- Multiple API options

What are the data packs available within FasTick History?

Data	Source	Core Data Fields	License FACTS
Equities	TAQ- NYSE	Bid, Ask Trade, Volume	TAQ
	TSE- Toronto SE	Bid, Ask Trade, Volume	TSE
	Preliminary EOD File North American*	Bid, Ask Trade, Volume	TQA
Options	OPRA	Bid, Ask, Trade	TQA
Futures (equities, commodities, indices)	CQG	Trade and quotes	CQG
Proprietary**	Determined by client (examples: implied volatility, theoretical prices, text (news)), etc	Determined by client	Determined by client

Note:

* The preliminary North American EOD file is collected by TQA. It is a rough capture of North American Tick data that TQA releases at 6:30pm CT, nearly 6 hours before TAQ posts to their FTP site.

** Derived or proprietary data packs can be built and loaded upon request.

What feed handlers are available with FasTick RT?

- Wombat
- Reuters (Triarch and Tibco)
- Thomson Datafeeds
- Comstock
- Custom (any direct exchange feed handler can be built upon request)

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