



ICE Consolidated History

Leverage deep historical tick data for best execution & trade surveillance

Across global markets, a competitive edge demands the application of big data sets. Historical market data is relied on to power trading algorithms, back test, and meet compliance needs, yet collecting, preparing and storing these data sets can be expensive. ICE Consolidated History is a cloud-based platform that enables you to easily manage and source large amounts of historical tick data. Its broad coverage, market depth and data quality help to support a number of different use cases:

Strategy backtesting & historical analysis

- Model trading strategies against historical data to assess performance and viability. Perform in-depth analysis to identify market trends assisting strategy development and enabling you to execute with confidence.

Best execution & transaction cost analysis (TCA)

- Systematically monitor execution performance to comply with regulations such as MiFID I & II, MAR and PRIIPS. Better identify latency and slippage to help achieve enhanced trading and operational performance.

Trade surveillance & compliance

- Monitor, detect and prevent potentially abusive or illegal trading activities to help ensure orderly markets. Support compliance obligations by demonstrating fair and transparent trading and operations.

Key differentiators



File customization

Access data **for all instruments** of a specific market with **broad field coverage**.

Leverage **watchlist files** to filter specific instruments in your portfolio across markets.



Flexible access

Access full exchange level or watchlists data sets via **SFTP**, or elect to have data delivered to an **S3 bucket** in the **AWS Cloud**.



Ease of delivery

Schedule the delivery of exchange tick level data to suit your business processes.

Access a **30-day** rolling window of data directly from the **repository**.

Broad coverage

Access deep tick-by-tick data from the ICE Consolidated Feed – every trade, every quote, across multiple sources dating back as early as 2008. Multi-asset coverage includes equities, derivatives, fixed income, foreign exchange, money markets, commodities, energy and ETFs.

600+
global sources

300+
exchanges

130+
FX contributors

OTC broker data

Streaming fixed income
evaluated prices



For more information:

ice.com/market-data/connectivity-and-feeds/ice-consolidated-history | info-icedataservices-feeds@ice.com

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