LSEG Historical Pricing and Time Series API

Power your workflows with our cloud-based historical price and related time series data

The Historical Pricing API is the first time series offering available on our delivery platform. Gain programmatic access to events, intraday and interday time series data with our easy-to-use, web-based API.

Overview

The Historical Pricing API is our primary API for time series data-consuming applications. It provides a consistent data model for historical price data, as well as related time series data across multiple time series data sources, and supports customisable queries. It also features a standardised naming convention based on RIC (Reuters Instrument Code) symbology. By using the Historical Pricing API, you will benefit from a highly scalable, cloud-based service enabling efficient access to historical price and related time series data.

Data and content

The Historical Pricing API provides a set of simultaneous APIs that serve:

- Events
  - Ninety days' depth of history for trades/quotes/corrections/etc. (capped at a maximum of 10k items per request)
- Single event
  - Ninety days' depth for a single event (trade/quote) prior to a given timestamp
- Intraday summaries
  - One year of minute summary data, supporting numerous rolled-up intervals (e.g., one minute, five minutes, 10 minutes, 30 minutes, 60 minutes)
- Interday summaries
  - Unlimited daily summary data (e.g., close prices, supporting numerous rolled-up intervals including daily, weekly, monthly, quarterly and yearly summaries)

LSEG DATA & ANALYTICS

With our Historical Pricing API, you will also benefit from the full breadth of the real-time RIC universe (over 80m RICs) as well as support across asset classes including:

– Equities, including exchange traded, futures, options, indices, funds, trade reporting and MiFID
– FX, including spot and forwards
– Money markets, including forwards and depos
– Fixed income, including CDs, CDOs, CMOs, government, municipal and corporate
– Commodities, including grains, metals, softs, weather
– Energy, including power, coal and oil
– Global cross-asset contributed pricing
– Market statistics

Data delivery

The data extraction/delivery via Historical Pricing API is supported as follows:

– GUI Retrieval via API Playground
  – Extracted File screen shows pricing with all supported fields along with error messages if prices cannot be extracted.
– REST API
  – Request and retrieve content using .NET SDK or connect directly using HTTPS (recommended)

Use cases

This service enables you to solve your interday use cases requiring pricing data, such as trade execution strategies in the front office and middle-office compliance reporting activities, where EOD data is critical and/or time series for less than 90 days is needed.

Our Historical Pricing API builds on both our Tick History and our Real-Time offerings:

– This service will enable Real-Time users to easily retrieve in a request/response manner pricing for set time intervals and retrieve a limited number of days of Tick History.
– This represents an opportunity for Tick History users to complement a t+1 service with interday/end of day data that they would otherwise need to source through a full Real-Time licence.

Additional real-time and historical data solutions

– LSEG Data Feeds
– LSEG Tick History
– LSEG Tick History – Query
– LSEG Tick History – PCAP
– LSEG Tick History Workbench

To learn more, contact LSEG Real-Time