

Leverage deep historical tick data for best execution & trade surveillance

Historical data can offer insight to the future direction of markets, yet data storage can be challenging and costly. ICE DataVault 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.

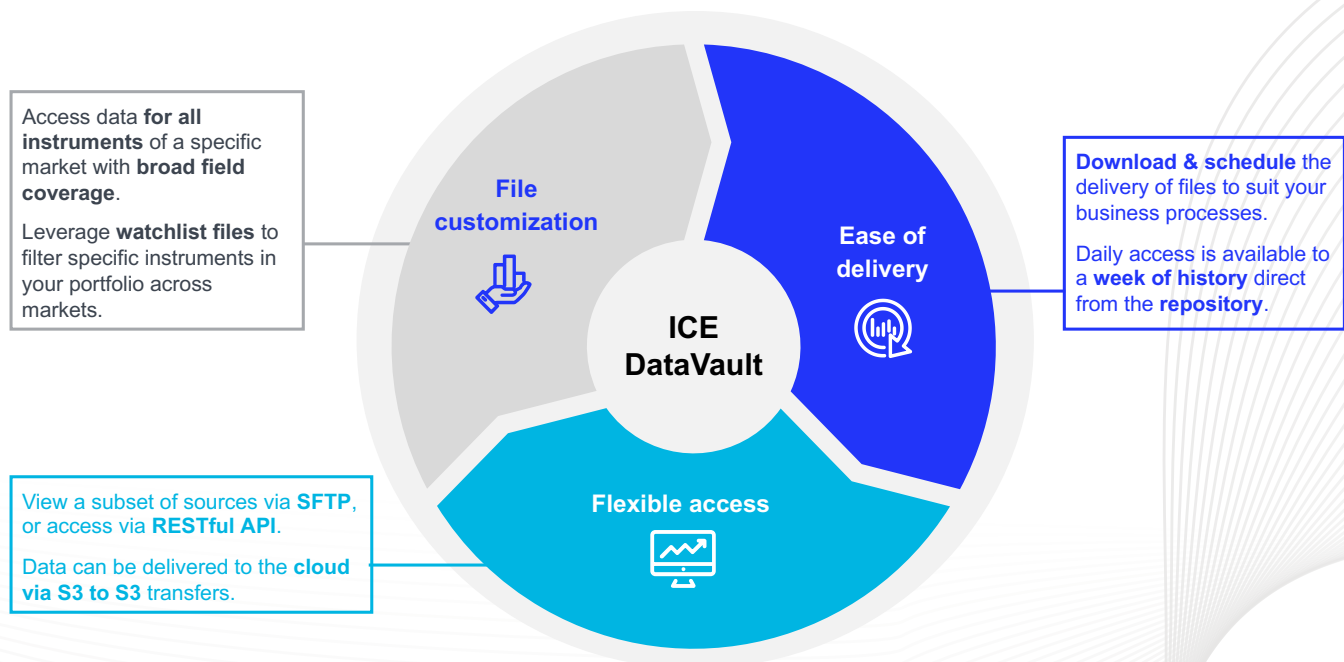
Best execution & transaction cost analysis (TCA)

- 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



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.



Further information

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