



Precision Market Microstructure Data for Buy and Sell Side Quants

Your Edge Starts with Better Data

Alpha is measured in milliseconds and basis points. Whether you're building execution models, optimising liquidity strategies, or uncovering inefficiencies, you need a reliable foundation of granular, transparent, and actionable market data.

Core Data Sets & Quantitative Use Cases

Most sought after flexible data sets: Ideal for dynamic dashboards or trend detection.

Daily Volumes

Use case

Answers key questions:
"How much did we trade on Venue X?"

"What liquidity are we missing?"

"Are we gaining or losing market presence?"

Features

Filter by exchange, trade category, addressability, and more.

Market Share Analytics

Use case

Benchmark your footprint across venues and trade categories.

Metrics

Volume, notional, trade count by exchange, category, and more.

Why it matters

Identify shifts in market structure, detect anomalies, and quantify your relative impact.

Liquidity Data Aggregation

Use case

Ideal for macro research, market structure analysis, and exchange evaluation.

Coverage

Multi-venue, normalised views with consistent classification.

Clients

Adopted by market makers and exchanges for strategic insight.

Daily Aggregation

Use case

High-dimensional, deep-dive analysis for model calibration and historical POCs.

Clients

Internal research desks with strong data engineering capacity.

Pre-Trade Components

Use case

Feed execution models with pre-trade liquidity signals.

Metrics

Available upon request; works well in conjunction with volatility/spread sets.

Volatility + Spread + Volume Aggregates

Use case

Clean, daily signals for market condition modelling.

Note

Subset of Daily Aggregation optimised for ease-of-use.

Recommended for

Statistical arbitrage, transaction cost analysis (TCA), and adaptive models.

The tech

Category

Feature

Functionality

REST based web API
Unlimited number of API calls
Flexible parametrisation and data filtering options
99.99% uptime
API sandbox available

Security

Secured authentication with OAuth2 and JWT tokens
Automation using API keys
Data encryption in transit
Full audit/logging

Usability

3 main metrics areas:
› security analytics
› aggregated tick analytics
› execution analytics
Over 60 endpoints delivering specialized data points
Response in Protocol Buffers format
Client side libraries available for popular programming languages
Highly responsive customer support team

Stats

Average number of calls per day

1,039,823

Average duration of call

<2 seconds

95th percentile duration

<7 seconds

Volume Profiles

Frequency

Default 5-minute; 1-minute available on select venues.

Use case

Intraday liquidity curve modeling, smart order routing calibration.

Metrics

Aligned with Market Share set and perfect for time-slicing and curve fitting.

Quote Profiles

Use case

Analyse quote behaviour, EBBO dynamics, and pricing efficiency. Strong potential for market-making and quote prediction models.

Components

Mid prices, bid/ask spreads, quote volatility, OHLC on mid.

Order Book Depth Profiles

Use case

Research order book dynamics and liquidity resilience.

Frequency

5-minute snapshots with notional, volume, and more.

Complexity

High, but extremely rich; best suited for advanced modelling teams.

Why Work With Us?

› **Quants Trust Us**

Our data powers models at top-tier funds, market makers, and exchanges.

› **Flexible Delivery**

API, S3, flat files — whatever fits your pipeline.

› **Custom Support**

Need a new metric? We speak your language.

› **Data Provenance**

Transparent methodologies, fully documented.

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