

# PRODUCT CHANGE NOTIFICATIONS

## Thomson Reuters Tick History v2

### GMT Offset Added to Custom Extraction Files

**Notification Date:** 26 September 2017  
**Client Action:** For Action  
**Implementation Date:** 01 October 2017

**Update: 26 September 2017**

The availability of GMT Offset in Tick History custom extraction files has been confirmed for 01 October 2017.

Thomson Reuters is pleased to announce an enhancement to its custom extraction files as part of the Tick History V2 offering. Beginning 01 October 2017, GMT Offset will be provided in custom extraction files that output timestamps in GMT/UTC time. This added detail will enable you to determine the GMT offset of the local time zone of the exchange in which the indicated instrument trades. Please review the details of this enhancement below and make sure your internal processes are prepared for this update.

This enhancement is applicable to the following Tick History custom extractions executed via the GUI and REST API: Time and Sales, Market Depth, Intraday Summaries, and Raw. The additional column will appear in extractions when **Timestamp In** is set to **GMT/UTC Time** in the **Output Settings** section of the corresponding report template, as in the following example:

The screenshot displays the 'TH\_Intraday' report configuration interface. On the left, there is a sidebar with 'Report Options' and 'Fields'. The main area is divided into two sections: 'Query Types' and 'Output Settings'. In the 'Query Types' section, 'Range Query' is selected. Below this, 'Query Start' is set to 20160807 19:00:00 and 'Query End' is set to 20160815 18:59:59. The 'Query Time Zone' is set to 'User Preferred Time Zone'. In the 'Output Settings' section, 'Sort By' is 'Single File by RIC Sequence', 'Timestamp in' is highlighted with a red box and set to 'GMT/UTC Time', and 'Extract By' is 'Extract By RIC'. There is also a checkbox for 'Display Source RIC' which is currently unchecked.



THOMSON REUTERS

GMT Offset will appear in the resulting Tick History extraction between the **Date-Time** and **Type** columns. It will be formatted using a plus or minus sign. For example, RICs trading on the New York Stock Exchange (NYS) for the date range specified above will show -4, as in this example:

#RIC	Domain	Date-Time	GMT Offset	Type	Close	Bid	Low	Ask
IBM.N	Market	Price	2016-08-08T13:30:00.000000000Z	-4	Intraday 1Min	162.86	162.79	
IBM.N	Market	Price	2016-08-08T13:31:00.000000000Z	-4	Intraday 1Min	163.09	162.89	
IBM.N	Market	Price	2016-08-08T13:32:00.000000000Z	-4	Intraday 1Min	163.11	163.16	
IBM.N	Market	Price	2016-08-08T13:33:00.000000000Z	-4	Intraday 1Min	162.91	162.94	

Please note the following:

- GMT Offset is a fixed field that cannot be selected or removed from the report template.
- The GMT Offset column will only appear in the extraction when the **Timestamp In** selection in the report template is **GMT/UTC Time**. When **Local Exchange Time** is selected instead, the GMT Offset is appended to the Date-Time, as is current behavior:

#RIC	Domain	Date-Time	Type	Close	Bid	Low	Ask
IBM.N	Market	Price	2016-08-08T09:30:00.000000000-04	Intraday 1Min	162.86	162.79	
IBM.N	Market	Price	2016-08-08T09:31:00.000000000-04	Intraday 1Min	163.09	162.89	
IBM.N	Market	Price	2016-08-08T09:32:00.000000000-04	Intraday 1Min	163.11	163.16	
IBM.N	Market	Price	2016-08-08T09:33:00.000000000-04	Intraday 1Min	162.91	162.94	

- GMT offset has also been added to Venue by Day files. Please see PCN [9416](#) for details.

Clients who process Tick History content based on column order should be aware of this enhancement and take the necessary action to ingest the new content. Please contact your local account manager or sales specialist with questions.

If you would like more information about the contents of this notification or have questions, please contact [Thomson Reuters Support](#). Thank you for being a Tick History customer. If we can improve your customer experience in any way, please let us know.

DataScope Team, 26 September 2017