Second Interval Market Data

Technical Data Summary

August 2012

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Revision History

Version	Description	Date
001	Initial release	August, 2012

QuantQuote Minute Market Data

Overview

The QuantQuote Second Resolution Market Database contains data on all NASDAQ, NYSE, and AMEX securities from 1998 to the present. Survivorship bias free lists of major indexes are maintained. For all trading days, data from 9:30AM to 4:00PM is available. When available, before and after hours quotes are also provided. Finally, an updated list of all trading days from the 1960's to the present day is maintained along with a list of historical stock market holidays and closures.

Our intraday data offers comprehensive dividend, splits, and earning announcement data which allow for rigorous quantitative analysis. The database is updated daily with data from multiple sources and is carefully cross checked. Multiple error correction algorithms are employed to filter out erroneous ticks and compensate for varying latency between multiple sources. Technical details regarding these algorithms can be found in Documents 3044-4, 3024-2, and 3068-5. While no database can be guaranteed to be perfect, the QuantQuote second database, in its current and previous forms, has been in development for nearly a decade and has over time, evolved to be extremely accurate. In the past several year, bug reports have been very rare and when they occur, are fixed immediately.

The smaller data size compared to TickView makes the second data quicker to analyze without requiring extensive computational resources. As a result of its smaller size and lower resolution, second resolution data can also be offered at a lower price point compared to tick data, making it a cost effective solution for many customers who don't require the highest resolution data.

Data Format

By default, second resolution data is provided in the QuantEDGE compressed binary format. For more information about QuantEDGE, please see our QuantEDGE Technical Brief (Document 3062). The default directory structure is a tree structure that provides separation by date. There is a separate directory for each trading date. Complete QuantEDGE libraries and sample code are provided with each order. They can also be requested for by emailing sales@quantquote.com. By request, files can also be provided in a flat CSV format.

The data is provided in the following format described below:


```
struct SecTradeStruct
{
  int time,open,high,low,close,volume;
  bool suspicious;
};
```

Time – This provides the QuantQuote standard time, which is number of milliseconds since midnight.

Open – The open price.

High – The high price.

Low – The low price.

Close – The close price.

Volume – The trading volume during the interval.

Suspicious – Either the open, high, low, or close price tick has been flagged by QuantQuote data quality algorithms as being potentially a bad tick.

Split and Dividend Adjustments

No split and dividend adjustments on performed on second resolution data files. Instead, split and dividend adjustments information is stored in TickMAP data files. These files are provided with all second resolution data orders. The TickMAP libraries are integrated into QuantEDGE and provide an automatic method of computing the multiplicative factor required to get the split and dividend adjusted prices and volumes. For more details, please consult our TickMAP Technical Specifications (Document 3061). For details regarding split and dividend adjustment calculation methodology, please refer to Technical Specifications – Minute Data (Document 3058, QuantQuote_Minute.pdf).

Symbol Change Tracking

QuantQuote second resolution datasets have automated symbol change tracking also implemented via TickMAP.