



TickView - Historical Quotes

Technical Data Summary

November 2011

INFORMATION IN THIS DOCUMENT IS PROVIDED IN CONNECTION WITH QUANTQUOTE™ PRODUCTS. EXCEPT AS PROVIDED IN QUANTQUOTE'S TERMS AND CONDITIONS OF SALE FOR SUCH PRODUCTS, QUANTQUOTE ASSUMES NO LIABILITY WHATSOEVER AND QUANTQUOTE DISCLAIMS ANY EXPRESS OR IMPLIED WARRANTY RELATING TO SALE AND/OR USE OF QUANTQUOTE PRODUCTS, INCLUDING LIABILITY FOR WARRANTIES RELATING TO FITNESS FOR A PARTICULAR PURPOSE, MERCHANTABILITY, OR INFRINGEMENT OF ANY PATENT, COPYRIGHT, OR OTHER INTELLECTUAL PROPERTY RIGHT.

QuantQuote may make changes to specifications and product descriptions at any time, without notice. QuantQuote reserves these for future definition and shall have no responsibility whatsoever for conflicts or incompatibilities arising from future changes to them.

The Intraday Market Data product series may contain design defects or errors known as errata which may cause the product to deviate from published specifications.

Please contact QuantQuote sales department or affiliated distributors to obtain the latest specification before placing your product order.

Copies of documents which have an ordering number and are references in this document, or any other QuantQuote literature may be obtained by emailing support@quantquote.com

Copyright © 2011, QuantQuote, Inc. All rights reserved.

Contents

Revision History	4
TickView - Historical Quotes	5
Overview	5
Data Format	5
Time	5
Bid/Ask	6
Bidsize/Asksize	6
Exchange	6
Mode	6
Suspicious.....	7
Corporate Event Tracking	7

Revision History

Version	Description	Date
001	Initial release	Nov, 2011

TickView - Historical Quotes

Overview

The QuantQuote TickView Historical Quotes database contains quote data on all NYSE, NASDAQ, and AMEX listed securities. For all trading days since January 1998, data from 7:00AM to 8:00PM is available. The full dataset is updated quarterly so at any given time, the last available date may be the end of the previous quarter. A subset of the entire database is updated daily and available up to the present day, for exact specifics, please contact sales@quantquote.com.

Data Format

By default, the data is provided in our proprietary QuantEDGE compressed binaries which can reduce disk usage by up to 92%. These files can be quickly and efficiently accessed using our C++ based QuantEDGE software framework. TickView is also available in flat CSV format files for orders under 100GB compressed.

The following data fields are included:

Time

Bid

Ask

Bidsize

Asksize

Exchange

Mode

Suspicious

Time

Time is a standard length integer and is given in milliseconds since midnight. Although the time format is accurate down to milliseconds, the timestamps themselves have 1 second resolution. Thus, 9:30AM EST is given by 34200000. If three trades were executed between 9:30:00 and 9:30:01, they will all have timestamp 34200000 but will be correctly ordered in the order they were reported by the exchange.

Bid/Ask

Price is given as a standard length integer with the following conversion: 300600 = \$30.0600

Bidsize/Asksize

The size of the quote as reported by the exchange (standard length integer).

Exchange

A string consisting of a single character, indicating the exchange which reported the trade.

A – NYSE MKT Stock Exchange
B – NASDAQ OMX BX Stock Exchange
C – National Stock Exchange
D – FINRA
I – International Securities Exchange
J – Direct Edge A Stock Exchange
K – Direct Edge X Stock Exchange
M – Chicago Stock Exchange
N – New York Stock Exchange
T – NASDAQ OMX Stock Exchange
P – NYSE Arca SM
S – Consolidated Tape System
T/Q – NASDAQ Stock Exchange
W – CBOE Stock Exchange
X – NASDAQ OMX PSX Stock Exchange
Y – BATS Y-Exchange
Z – BATS Exchange

Mode

Quote condition (integer). These conditions apply to quotes on all exchanges except as indicated.

Zero (0) - invalid field for that issue (e.g., Nasdaq NMS issue).

Depth on offer side (1) - Indicated more size behind the quote being disseminated for the offer. This depth may be at the ask price of the quote or at a price immediately outside the disseminated ask quote.

Depth on bid side (2) - Similar to Mode 1 in indicating depth, but only for bid quotation.

Closing quote (3) - Indicates the last quote from a participant for that security during the trading day. There may be two closing quotes per symbol at the same price for market-on-close (MOC) transactions.

News dissemination (4) - A regulatory halt used when relevant news influencing the stock is disseminated. Trading is suspended until the resultant impact has been assessed.

Fast trading (5) - Used during extremely active periods of short duration. While in this mode, quotes are entered on a "best efforts" basis.

Depth on bid and offer (6) - Indicated more size behind the reported quote for both bid and offer. The depth may be either at or immediately outside the quote.

Order imbalance (7) - A non-regulatory halt used when there is a severe buy or sell order imbalance. To prevent a disorderly market, trading is temporarily suspended.

Closed market maker (NASD) (8) - This condition is disseminated by each market maker to signify either the last quote of the day or the premature close of a market maker for the day. In the latter case, the market maker can re-open by transmitting a quote accompanied by Mode 12.

Non-firm quote (9) - A regulatory halt used when the level of trading activity in a security is such that the Exchange cannot collect, process, and disseminate quotes that accurately reflect market conditions. The specialist, with Floor Official approval, may switch to "non-firm mode" for 30 minutes. (See NYSE Constitution and Rules, 2060, Rule 60.)

Opening quote (10) - The first quote disseminated from a given market center for each security.

News pending (11) - Indicates a regulatory trading halt or delayed opening due to an expected news announcement which may influence trading in the stock. A trading halt or opening delay may be reversed once the news has been disseminated.

Regular (NASD open) (12) - Indicates normal trading environment. May be used by NASD market makers in place of Mode 10 to indicate the first quote of the day or if a market maker re-opens a security during the day (see Mode 8).

Trading halt due to related security (13) - A non-regulatory halt used when events relating to one security will affect the price and performance of another security (e.g., a tender offer).

Trading halt in view of common (14) - A non-regulatory trading halt used when matters that affect the common stock of a company may affect the performance of other classes of securities for the same company.

Order influx (15) - A non-regulatory halt used when there is a severe influx of buy and sell orders. To prevent a disorderly market, trading is temporarily suspended.

No open/no resume (16) - Indicates a trading halt or an opening delay is to be in effect for the rest of the trading day. Generally, a trading halt condition indicating the reason for the halt or delay is indicated prior to the input of Mode 16.

Opening (Re-opening) Price (17, 18) - Indicates the probable trading range (bid and offer sizes, no prices) of a security that is not opening delayed or halted. This quote condition can be used prior to (17) or after (18) the opening of a security.

Related Security News dissemination (19) - A regulatory halt used when news relating to one security will affect trading in an associated security. For example, news pertaining to the common issues of a company may affect the preferred issues.

Related Security News pending (20) - Same as above but refers to expected news.

Additional Information (27) - A regulatory halt or delayed opening used if more disclosure of information for the security is requested by the exchange. If inadequate information is disclosed during a trading halt or delayed opening due to news dissemination (mode 4) or news pending (mode 11), the reason could subsequently be reported as mode 27.

Additional Information due to related security (28) - A regulatory halt or delayed opening used if more disclosure of information for the security is requested for a related security.

Resume (29) - Used with zero-filled bid and offer sizes to indicate that quoting is no longer suspended for a security that was halted or delayed.

Suspicious

QuantQuote's proprietary TickView feed handler employs sophisticated algorithms to flag quotes as suspicious. In general, a suspicious quote is one that deviates substantially from prevailing market prices and could indicate a reporting error by an exchange or some other trading issue. Because quotes flagged as suspicious are actual quotes reported by the exchanges, our algorithm does not remove them from the database but simply flags them with a Boolean (true means the quote is suspicious). For CSV format data, this Boolean is converted to 0 or 1.

Corporate Event Tracking

TickView has automated corporate event tracking via our TickMAP software described in the following white paper: [TickMAP_Overview.pdf](#)