



# TickView - Historical Trades

## Technical Data Summary

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November 2011

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## Contents

|                                    |   |
|------------------------------------|---|
| Revision History .....             | 4 |
| TickView - Historical Trades ..... | 5 |
| Overview .....                     | 5 |
| Data Format .....                  | 5 |
| Time .....                         | 5 |
| Price .....                        | 5 |
| Size .....                         | 6 |
| Exchange .....                     | 6 |
| Sale Condition .....               | 6 |
| Suspicious.....                    | 7 |
| Corporate Event Tracking .....     | 7 |

## Revision History

| Version | Description     | Date      |
|---------|-----------------|-----------|
| 001     | Initial release | Nov, 2011 |

## TickView - Historical Trades

### Overview

The QuantQuote TickView Historical Trades database contains trade 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](mailto: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

Price

Size

Exchange

Sale Condition

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.

### Price

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

## Size

The size of the trade 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

## Sale Condition

A string that can contain multiple chars

Sale Condition (applies to all exchanges). Up to four codes are displayed per trade.

CTS issues:

Blank or '@' - Regular Sale (no condition)

'B' = Average Price Trade

'C' = Cash Trade (same day clearing)

'E' = Automatic Execution

'F' = Intermarket Sweep Order

'G' = Opening/Reopening Trade Detail

'H' = Intraday Trade Detail

'I' = CAP Election Trade

'J' = Rule 127 Trade

'K' = Rule 127 trade (NYSE only) or Rule 155 trade

(NYSE MKT only)

'L' = Sold Last (late reporting)

'N' = Next Day Trade (next day clearing)

'O' = Market Center Opening Trade

'R' = Seller

'S' = Reserved

'T' = Extended Hours Trade

'U' = Extended Hours (Sold Out of Sequence)

'Z' = Sold (out of sequence)  
'4' - Derivatively Priced  
'5' – Market Center Re-opening Prints  
'6' – Market Center Closing Prints

NASD issues:

'@' = Regular Trade  
'A' = Acquisition  
'B' = Bunched Trade  
'C' = Cash Trade  
'D' = Distribution  
'F' – Intermarket Sweep  
'G' = Bunched Sold Trade  
'K' = Rule 155 Trade (NYSE MKT Only)  
'L' = Sold Last  
'M' = Market Center Close Price  
'N' = Next Day  
'O' = Opening Prints  
'P' = Prior Reference Price  
'Q' = Market Center Open Price  
'R' = Seller (Long-Form Message Formats Only)  
'S' = Split Trade  
'T' = Form - T Trade  
'U' = Extended Hours (Sold Out of Sequence)  
'W' = Average Price Trade  
'Y' – Yellow Flag  
'Z' = Sold (Out of Sequence)  
'1' = Stopped Stock - Regular Trade  
'2' = Stopped Stock - Sold Last  
'3' = Stopped Stock - Sold Last 3 = Stopped Stock - Sold  
'4' Derivatively Priced  
'5' – Re-opening Prints  
'6' – Closing Prints  
'7' – Placeholder for 611 Exempt  
'8' - Placeholder for 611 Exempt  
'9' - Placeholder for 611 Exempt

## Suspicious

QuantQuote's proprietary TickView feed handler employs sophisticated algorithms to flag trades as suspicious. In general, a suspicious trade is one that deviates substantially from prevailing market prices and could indicate a reporting error by an exchange or some other trading issue. Because trades flagged as suspicious are actual trades reported by the exchanges, our algorithm does not remove them from the database but simply flags them with a Boolean (true for 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](#)

