

Data

Here is a zip file with matlab data from November 2014

(<http://utstat.utoronto.ca/sjaimung/data/Nov-2014.zip>) for the following tickers: AMZN, EBAY, FB, GOOG, INTC, MSFT, MU, PCAR, SMH, VOD for every second of the trading day.

Each file contains a structure called LOB where each field has entries corresponding to one second of the trading day:

Field	Description
NumberMO	The total count of Buy and Sell market orders during that second of the trading day
VolumeMO	The total volume of Buy and Sell market orders during that second of the trading day
EventTime	time stamp milliseconds from midnight at the start of the second
BuyPrice	The list of limit order buy prices at the start of the second
SellPrice	The list of limit order sell prices at the start of the second
BuyVolume	The list of limit order buy volumes at the start of the second at the corresponding buy prices in the BuyPrice field
SellVolume	The list of limit order sell volumes at the start of the second at the corresponding buy prices in the SellPrice field

The list of **market orders**: with the following break down column by column:

MO

- 1 **Time Stamp** milliseconds from midnight
- 2 **Bid** at time of marker order
- 3 **Ask** at time of marker order
- 4 **Volume at Bid** at time of marker order
- 5 **Volume at Ask** at time of marker order
- 6 **Average price per share** for this market order
- 6 **Volume** for this market order
- 6 **Trade type indicator** of the market order -1 = buy, +1 = sell
- 6 **Highest price** for a buy market order, **lowest price** paid if sell market order
- 11- **Best bid prices** prior to market order arrival
- 20
- 21- **Best bid volumes** prior to market order arrival
- 30
- 31- **Best sell prices** prior to market order arrival
- 40
- 41- **Best sell volumes** prior to market order arrival
- 50

HOME ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/](http://sebastian.statistics.utoronto.ca/))

MY TEAM ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH/](http://sebastian.statistics.utoronto.ca/research/))

STUDENTS & POSTDOCS ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH/STUDENT-TEAM/](http://sebastian.statistics.utoronto.ca/research/student-team/))

COLLABORATORS ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH/COLLABORATORS/](http://sebastian.statistics.utoronto.ca/research/collaborators/))

RESEARCH INTERESTS ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH-INTERESTS/](http://sebastian.statistics.utoronto.ca/research-interests/))

RESEARCH PAPERS ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/RESEARCH-PAPERS/](http://sebastian.statistics.utoronto.ca/research-papers/))

COURSES ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/](http://sebastian.statistics.utoronto.ca/courses/))

STA 2536 – DATA SCIENCE FOR RISK MODELLING ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2536-DATA-SCIENCE/](http://sebastian.statistics.utoronto.ca/courses/sta-2536-data-science/))

OUTLINE ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2536-DATA-SCIENCE/](http://sebastian.statistics.utoronto.ca/courses/sta-2536-data-science/))

CODE ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2536-DATA-SCIENCE/STA2536-CODE/](http://sebastian.statistics.utoronto.ca/courses/sta-2536-data-science/sta2536-code/))

STA 4505 – ALGORITHMIC TRADING ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4505-ALGORITHMIC-TRADING/](http://sebastian.statistics.utoronto.ca/courses/sta-4505-algorithmic-trading/))

OUTLINE ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4505-ALGORITHMIC-TRADING/](http://sebastian.statistics.utoronto.ca/courses/sta-4505-algorithmic-trading/))

CODE ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4505-ALGORITHMIC-TRADING/STA-4505-CODE/](http://sebastian.statistics.utoronto.ca/courses/sta-4505-algorithmic-trading/sta-4505-code/))

STA 2503 – MATH FINANCE ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-2503-MATH-FINANCE/](http://sebastian.statistics.utoronto.ca/courses/sta-2503-math-finance/))

STA 4246 – RESEARCH TOPICS IN MATH FIN ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/STA-4246-RESEARCH-TOPICS-MATH-FIN/](http://sebastian.statistics.utoronto.ca/courses/sta-4246-research-topics-math-fin/))

RESEARCH IN OPTIONS MINI-COURSE ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/COURSES/RIO-MINICOURSE/](http://sebastian.statistics.utoronto.ca/courses/rio-minicourse/))

BOOKS ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/](http://sebastian.statistics.utoronto.ca/books/))

ALGO AND HF TRADING ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/](http://sebastian.statistics.utoronto.ca/books/algo-and-hf-trading/))

ABOUT ([HTTP://SEBASTIAN.UTSTAT.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/](http://sebastian.statistics.utoronto.ca/books/algo-and-hf-trading/))

CODE ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/CODE/](http://sebastian.statistics.utoronto.ca/books/algo-and-hf-trading/code/))

DATA ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/DATA/](http://sebastian.statistics.utoronto.ca/books/algo-and-hf-trading/data/))

ERRATA ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/ALGO-AND-HF-TRADING/ALGO-AND-HF-TRADING-ERRATA/](http://sebastian.statistics.utoronto.ca/books/algo-and-hf-trading/algo-and-hf-trading-errata/))

COMMODITIES, ENERGY AND ENVIRONMENTAL FINANCE

([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/COMMODITIES-ENERGY-AND-ENVIRONMENTAL-FINANCE/](http://sebastian.statistics.utoronto.ca/books/commodities-energy-and-environmental-finance/))

MULTI-COMMODITY MARKETS AND PRODUCTS ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/BOOKS/MULTI-COMMODITY/](http://sebastian.statistics.utoronto.ca/books/multi-commodity/))

CONTACT ([HTTP://SEBASTIAN.STATISTICS.UTORONTO.CA/CONTACT/](http://sebastian.statistics.utoronto.ca/contact/))

sparkling Theme by Colorlib (<http://colorlib.com/>) Powered by WordPress (<http://wordpress.org/>)