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
	11-20	**Best bid prices** prior to market order arrival
	21-30	**Best bid volumes** prior to market order arrival
	31-40	**Best sell prices** prior to market order arrival
	41-50	**Best sell volumes** prior to market order arrival