

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 100ms of the trading day
VolumeMO	The total volume of Buy and Sell market orders during that 100ms of the trading day
EventTime	time stamp milliseconds from midnight at the start of the 100ms
BuyPrice	The list of limit order buy prices at the start of the 100ms
SellPrice	The list of limit order sell prices at the start of the 100ms
BuyVolume	The list of limit order buy volumes at the start of the 100ms at the corresponding buy prices in the BuyPrice field
SellVolume	The list of limit order sell volumes at the start of the 100ms 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

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