Functions by category

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| Category Name | Function Name | Description |
| Trades | Last Trade | Returns latest eligible trade for given time |
| Trades | Volume | Returns total volume, unconstrained VWAP, trade count, min/max price and min, max size (price avg/stdev/mode?) calculated between given start and time Optional print type constrain can be specified; default is d)   1. all eligible trades 2. normal prints TRF only 3. exchange-only or 4. both i.e. all tape prints as results CLOB executions |
| Trades | Volume ByTick | Same as above, except start or end time is returned instead if trade count  Period end is determined by tick count  Negative tick count changes direction of calculation backward in time |
| Trades | VWAP | Calculates VWAP between start and end times Accepts 2 optional constraints: - price (side and limit price); default – none  - print type constrain |
| Trades | VWAP ByVolume | Same as above  Quantity and target participation rate are used to determine period end time |
| Trades | VWAP ByTick | Same as above  Period end is determined by tick count  Negative tick count changes direction of calculation backward in time |
| Trades | Best Price | Calculates best possible VWAP by selecting most favorable trades between start and end times, enough to fill required quantity |
| Trades | Best Price POV | Same as above Required quantity and target participation rate are used to determine period end time |
| Trades | RPM | Returns relative performance measure given order average execution price and start and end times |
| Quotes | Quote | Returns latest valid quote for given time |
| Quotes | Time Weighted Quote | Returns time-weighted bid, offer and spread for given time period |
| Quotes | ROD | Resting order duration (multirow input) |
| Reference | Security Master Record | Returns security master record(s) |

Security Daily Table

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| Column Name | Description |
| TAQ\_Symbol | From TAQ master file |
| NADSAQ\_Symbol |  |
| CUSIP | From TAQ master file |
| Security\_Type | From TAQ master file |
| SIP\_Symbol | From TAQ master file |
| Old\_Symbol | From TAQ master file |
| Listed\_Exchange | From TAQ master file |
| Tape | From TAQ master file |
| Unit\_Of\_Trade | From TAQ master file |
| Round\_Lot | From TAQ master file |
| NYSE\_Industry\_Code | From TAQ master file |
| Shares\_Outstanding | From TAQ master file |
| Halt\_Delay\_Reason | From TAQ master file |
| Traded\_On | Set of characters each representing corresponding market |
| Volume\_Total |  |
| Volume\_Regular |  |
| Volume\_TRF |  |
| Volume\_Block | Block trade is defined as 10K+ size (with MPV $.01) or $200K+ notional |
| Volume\_Pre\_Open |  |
| Volume\_Post\_Close |  |
| Open\_Time\_Primary | Time of main trading session’s opening auction on primary exchange |
| Open\_Price\_Primary |  |
| Open\_Volume\_Primary |  |
| Open\_Volume\_Total |  |
| Close\_Time\_Primary | Time of main trading session’s closing auction on primary exchange |
| Close\_Price\_Primary |  |
| Close\_Volume\_Primary |  |
| Close\_Volume\_Total |  |
| Average\_Trade\_Size | Average regular trade size during main session |
| Min\_Price\_Regular | Minimum regular trade price during main session |
| Max\_Price\_Regular | Maximum regular trade price during main session |
| VWAP\_Regular | Unconstraint VWAP using regular trades during main session |
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