**Report**

Directory:

1. Statistics
2. Examples of the round number effect
3. Java code
4. ***Statistics:***

total records read: 13260277

TEL NO Equity:

Mean time between trades: 2015-04-21 23:45:42

Median time between trades: 2015-04-21 15:18:59

Mean time between tick changes: 2015-04-22 02:05:08

Median time between tick changes: 2015-04-22 08:29:52

Longest time between trades: 59711 seconds

Longest time between tick changes: 59226 seconds

Mean bid ask spread: 0.7994348

Median bid ask spread: 0.1000061

BBHBEAT Index:

Mean time between trades: 0000-00-00 00:00:00

Median time between trades: 0000-00-00 00:00:00

Mean time between tick changes: 0000-00-00 00:00:00

Median time between tick changes: 0000-00-00 00:00:00

Longest time between trades: 0 seconds

Longest time between tick changes: 0 seconds

Mean bid ask spread: 4.0

Median bid ask spread: 4.0

NOKISEK SS Equity:

Mean time between trades: 2015-04-22 04:53:45

Median time between trades: 2015-04-22 09:48:38

Mean time between tick changes: 2015-04-22 05:22:51

Median time between tick changes: 2015-04-22 09:27:09

Longest time between trades: 55829 seconds

Longest time between tick changes: 55360 seconds

Mean bid ask spread: 0.10670649

Median bid ask spread: 0.099998474

ALFA SS Equity:

Mean time between trades: 2015-04-22 19:05:15

Median time between trades: 2015-04-23 11:45:37

Mean time between tick changes: 2015-04-22 22:09:40

Median time between tick changes: 2015-04-23 11:47:33

Longest time between trades: 55823 seconds

Longest time between tick changes: 55350 seconds

Mean bid ask spread: 0.29668632

Median bid ask spread: 0.19999695

GETIB SS Equity:

Mean time between trades: 2015-04-21 09:58:26

Median time between trades: 2015-04-21 08:24:10

Mean time between tick changes: 2015-04-21 09:36:08

Median time between tick changes: 2015-04-20 16:00:26

Longest time between trades: 55824 seconds

Longest time between tick changes: 55358 seconds

Mean bid ask spread: 0.33596137

Median bid ask spread: 0.19999695

STERV FH Equity:

Mean time between trades: 2015-04-22 06:42:46

Median time between trades: 2015-04-22 11:16:35

Mean time between tick changes: 2015-04-22 09:22:18

Median time between tick changes: 2015-04-22 11:21:52

Longest time between trades: 55825 seconds

Longest time between tick changes: 55348 seconds

Mean bid ask spread: 0.022997877

Median bid ask spread: 0.010000229

SKAB SS Equity:

Mean time between trades: 2015-04-22 02:35:00

Median time between trades: 2015-04-22 09:19:46

Mean time between tick changes: 2015-04-22 09:50:57

Median time between tick changes: 2015-04-22 13:32:59

Longest time between trades: 55829 seconds

Longest time between tick changes: 55363 seconds

Mean bid ask spread: 0.2694367

Median bid ask spread: 0.1000061

DANSKE DC Equity:

Mean time between trades: 2015-04-21 21:23:41

Median time between trades: 2015-04-21 15:08:40

Mean time between tick changes: 2015-04-21 21:19:52

Median time between tick changes: 2015-04-21 14:31:02

Longest time between trades: 57629 seconds

Longest time between tick changes: 56234 seconds

Mean bid ask spread: 0.27824473

Median bid ask spread: 0.1000061

CHR DC Equity:

Mean time between trades: 2015-04-21 21:34:13

Median time between trades: 2015-04-21 15:26:25

Mean time between tick changes: 2015-04-22 00:04:32

Median time between tick changes: 2015-04-22 08:04:25

Longest time between trades: 57625 seconds

Longest time between tick changes: 56234 seconds

Mean bid ask spread: 0.52219445

Median bid ask spread: 0.2999878

BWLPG NO Equity:

Mean time between trades: 2015-04-22 06:20:05

Median time between trades: 2015-04-22 11:51:56

Mean time between tick changes: 2015-04-22 04:09:03

Median time between tick changes: 2015-04-22 09:10:06

Longest time between trades: 59718 seconds

Longest time between tick changes: 59226 seconds

Mean bid ask spread: 1.0652738

Median bid ask spread: 0.15000153

DSV DC Equity:

Mean time between trades: 2015-04-22 02:23:09

Median time between trades: 2015-04-22 10:21:22

Mean time between tick changes: 2015-04-22 00:23:39

Median time between tick changes: 2015-04-22 08:46:07

Longest time between trades: 57623 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 0.33631963

Median bid ask spread: 0.19999695

TLS1V FH Equity:

Mean time between trades: 2015-04-22 00:17:53

Median time between trades: 2015-04-21 15:05:35

Mean time between tick changes: 2015-04-22 02:42:46

Median time between tick changes: 2015-04-22 08:31:49

Longest time between trades: 55822 seconds

Longest time between tick changes: 55348 seconds

Mean bid ask spread: 0.008779563

Median bid ask spread: 0.009999752

YTY1V FH Equity:

Mean time between trades: 2015-04-22 01:59:44

Median time between trades: 2015-04-22 08:54:50

Mean time between tick changes: 2015-04-22 00:31:27

Median time between tick changes: 2015-04-21 16:14:13

Longest time between trades: 55825 seconds

Longest time between tick changes: 55359 seconds

Mean bid ask spread: 0.016793957

Median bid ask spread: 0.010000229

ORK NO Equity:

Mean time between trades: 2015-04-21 21:41:03

Median time between trades: 2015-04-21 14:52:54

Mean time between tick changes: 2015-04-22 02:35:39

Median time between tick changes: 2015-04-22 08:42:13

Longest time between trades: 59712 seconds

Longest time between tick changes: 59233 seconds

Mean bid ask spread: 0.434346

Median bid ask spread: 0.049999237

CGCBV FH Equity:

Mean time between trades: 2015-04-21 20:18:51

Median time between trades: 2015-04-21 15:27:45

Mean time between tick changes: 2015-04-21 22:50:50

Median time between tick changes: 2015-04-22 08:12:24

Longest time between trades: 55830 seconds

Longest time between tick changes: 55354 seconds

Mean bid ask spread: 0.0662299

Median bid ask spread: 0.040000916

NOK1V FH Equity:

Mean time between trades: 2015-04-22 03:26:58

Median time between trades: 2015-04-22 08:33:46

Mean time between tick changes: 2015-04-22 02:16:04

Median time between tick changes: 2015-04-22 08:11:47

Longest time between trades: 55821 seconds

Longest time between tick changes: 55333 seconds

Mean bid ask spread: 0.010223939

Median bid ask spread: 0.0050001144

MEO1V FH Equity:

Mean time between trades: 2015-04-22 11:57:59

Median time between trades: 2015-04-22 15:35:28

Mean time between tick changes: 2015-04-22 14:19:47

Median time between tick changes: 2015-04-23 08:09:37

Longest time between trades: 55826 seconds

Longest time between tick changes: 55338 seconds

Mean bid ask spread: 0.041958075

Median bid ask spread: 0.020000458

OTE1V FH Equity:

Mean time between trades: 2015-04-21 22:24:12

Median time between trades: 2015-04-21 15:21:30

Mean time between tick changes: 2015-04-22 02:07:09

Median time between tick changes: 2015-04-22 08:18:26

Longest time between trades: 55827 seconds

Longest time between tick changes: 55325 seconds

Mean bid ask spread: 0.017958686

Median bid ask spread: 0.010000229

JYSK DC Equity:

Mean time between trades: 2015-04-22 03:48:20

Median time between trades: 2015-04-22 09:04:49

Mean time between tick changes: 2015-04-22 02:06:36

Median time between tick changes: 2015-04-22 08:28:30

Longest time between trades: 57615 seconds

Longest time between tick changes: 56234 seconds

Mean bid ask spread: 0.48565

Median bid ask spread: 0.2000122

SHBA SS Equity:

Mean time between trades: 2015-04-22 04:06:10

Median time between trades: 2015-04-22 10:21:00

Mean time between tick changes: 2015-04-22 03:07:51

Median time between tick changes: 2015-04-22 09:10:46

Longest time between trades: 55830 seconds

Longest time between tick changes: 55364 seconds

Mean bid ask spread: 0.38458854

Median bid ask spread: 0.19998169

SCAB SS Equity:

Mean time between trades: 2015-04-21 23:42:46

Median time between trades: 2015-04-21 16:07:07

Mean time between tick changes: 2015-04-22 02:52:27

Median time between tick changes: 2015-04-22 09:06:02

Longest time between trades: 55820 seconds

Longest time between tick changes: 55343 seconds

Mean bid ask spread: 0.28478318

Median bid ask spread: 0.1000061

OPERA NO Equity:

Mean time between trades: 2015-04-22 00:25:38

Median time between trades: 2015-04-21 14:53:58

Mean time between tick changes: 2015-04-21 21:19:52

Median time between tick changes: 2015-04-21 14:21:06

Longest time between trades: 59704 seconds

Longest time between tick changes: 59227 seconds

Mean bid ask spread: 0.41574755

Median bid ask spread: 0.1000061

ELI1V FH Equity:

Mean time between trades: 2015-04-21 20:12:42

Median time between trades: 2015-04-21 15:51:38

Mean time between tick changes: 2015-04-21 23:06:21

Median time between tick changes: 2015-04-22 08:07:13

Longest time between trades: 55826 seconds

Longest time between tick changes: 55359 seconds

Mean bid ask spread: 0.040530294

Median bid ask spread: 0.020000458

COLOB DC Equity:

Mean time between trades: 2015-04-22 00:35:05

Median time between trades: 2015-04-22 08:32:04

Mean time between tick changes: 2015-04-21 21:28:05

Median time between tick changes: 2015-04-21 15:05:36

Longest time between trades: 57626 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 1.2700403

Median bid ask spread: 0.5

DNO NO Equity:

Mean time between trades: 2015-04-22 04:11:49

Median time between trades: 2015-04-22 08:37:44

Mean time between tick changes: 2015-04-22 03:09:25

Median time between tick changes: 2015-04-22 08:19:30

Longest time between trades: 59683 seconds

Longest time between tick changes: 59224 seconds

Mean bid ask spread: 0.06540796

Median bid ask spread: 0.029999733

ERICB SS Equity:

Mean time between trades: 2015-04-22 20:10:00

Median time between trades: 2015-04-23 10:07:33

Mean time between tick changes: 2015-04-22 21:48:31

Median time between tick changes: 2015-04-23 10:50:22

Longest time between trades: 55987 seconds

Longest time between tick changes: 55341 seconds

Mean bid ask spread: 0.29332292

Median bid ask spread: 0.099998474

ASSAB SS Equity:

Mean time between trades: 2015-04-22 01:39:15

Median time between trades: 2015-04-22 08:58:17

Mean time between tick changes: 2015-04-22 05:25:29

Median time between tick changes: 2015-04-22 09:42:21

Longest time between trades: 55830 seconds

Longest time between tick changes: 55338 seconds

Mean bid ask spread: 1.1036617

Median bid ask spread: 0.5

KRA1V FH Equity:

Mean time between trades: 2015-04-22 04:11:30

Median time between trades: 2015-04-22 10:39:24

Mean time between tick changes: 2015-04-22 08:33:50

Median time between tick changes: 2015-04-22 13:09:49

Longest time between trades: 55814 seconds

Longest time between tick changes: 55348 seconds

Mean bid ask spread: 0.029536169

Median bid ask spread: 0.019999504

SWMA SS Equity:

Mean time between trades: 2015-04-22 03:21:48

Median time between trades: 2015-04-22 09:16:51

Mean time between tick changes: 2015-04-22 02:22:55

Median time between tick changes: 2015-04-22 08:25:01

Longest time between trades: 55822 seconds

Longest time between tick changes: 55321 seconds

Mean bid ask spread: 0.41905957

Median bid ask spread: 0.2000122

SCH NO Equity:

Mean time between trades: 2015-04-21 18:00:16

Median time between trades: 2015-04-21 13:37:43

Mean time between tick changes: 2015-04-21 16:30:27

Median time between tick changes: 2015-04-21 10:41:50

Longest time between trades: 59703 seconds

Longest time between tick changes: 59220 seconds

Mean bid ask spread: 3.1452157

Median bid ask spread: 0.5

SEBA SS Equity:

Mean time between trades: 2015-04-22 08:53:05

Median time between trades: 2015-04-22 12:04:28

Mean time between tick changes: 2015-04-22 08:01:57

Median time between tick changes: 2015-04-22 11:07:45

Longest time between trades: 55829 seconds

Longest time between tick changes: 55363 seconds

Mean bid ask spread: 0.19232652

Median bid ask spread: 0.099998474

AKA NO Equity:

Mean time between trades: 2015-04-21 21:21:05

Median time between trades: 2015-04-21 15:10:01

Mean time between tick changes: 2015-04-21 21:11:15

Median time between tick changes: 2015-04-21 14:20:00

Longest time between trades: 59716 seconds

Longest time between tick changes: 59226 seconds

Mean bid ask spread: 0.26575744

Median bid ask spread: 0.069999695

DETNOR NO Equity:

Mean time between trades: 2015-04-22 03:47:46

Median time between trades: 2015-04-22 09:10:53

Mean time between tick changes: 2015-04-22 05:52:57

Median time between tick changes: 2015-04-22 10:25:50

Longest time between trades: 59718 seconds

Longest time between tick changes: 59233 seconds

Mean bid ask spread: 0.35034794

Median bid ask spread: 0.15000153

MAERSKB DC Equity:

Mean time between trades: 2015-04-21 23:10:46

Median time between trades: 2015-04-22 08:10:05

Mean time between tick changes: 2015-04-22 01:09:05

Median time between tick changes: 2015-04-22 08:12:18

Longest time between trades: 57606 seconds

Longest time between tick changes: 57120 seconds

Mean bid ask spread: 24.166077

Median bid ask spread: 10.0

FUM1V FH Equity:

Mean time between trades: 2015-04-22 05:30:29

Median time between trades: 2015-04-22 10:45:30

Mean time between tick changes: 2015-04-22 04:27:16

Median time between tick changes: 2015-04-22 09:49:49

Longest time between trades: 55828 seconds

Longest time between tick changes: 55361 seconds

Mean bid ask spread: 0.028275754

Median bid ask spread: 0.010000229

OUT1V FH Equity:

Mean time between trades: 2015-04-22 15:25:43

Median time between trades: 2015-04-23 08:40:30

Mean time between tick changes: 2015-04-22 14:54:28

Median time between tick changes: 2015-04-23 08:34:18

Longest time between trades: 55825 seconds

Longest time between tick changes: 55359 seconds

Mean bid ask spread: 0.014486401

Median bid ask spread: 0.009999752

NRE1V FH Equity:

Mean time between trades: 2015-04-22 02:45:58

Median time between trades: 2015-04-22 09:10:30

Mean time between tick changes: 2015-04-22 02:07:25

Median time between tick changes: 2015-04-22 08:48:49

Longest time between trades: 55827 seconds

Longest time between tick changes: 55361 seconds

Mean bid ask spread: 0.033970863

Median bid ask spread: 0.020000458

MHG NO Equity:

Mean time between trades: 2015-04-22 01:00:02

Median time between trades: 2015-04-22 08:46:21

Mean time between tick changes: 2015-04-21 23:39:53

Median time between tick changes: 2015-04-21 15:10:05

Longest time between trades: 59707 seconds

Longest time between tick changes: 59227 seconds

Mean bid ask spread: 0.49144876

Median bid ask spread: 0.05000305

REC NO Equity:

Mean time between trades: 2015-04-22 03:09:43

Median time between trades: 2015-04-22 10:26:37

Mean time between tick changes: 2015-04-22 05:08:43

Median time between tick changes: 2015-04-22 11:43:05

Longest time between trades: 59715 seconds

Longest time between tick changes: 59230 seconds

Mean bid ask spread: 0.01844637

Median bid ask spread: 0.006000042

VOLVB SS Equity:

Mean time between trades: 2015-04-22 11:04:06

Median time between trades: 2015-04-22 10:51:16

Mean time between tick changes: 2015-04-22 05:17:56

Median time between tick changes: 2015-04-22 08:24:53

Longest time between trades: 55995 seconds

Longest time between tick changes: 55349 seconds

Mean bid ask spread: 0.1962334

Median bid ask spread: 0.099998474

FOE NO Equity:

Mean time between trades: 2015-04-22 03:05:22

Median time between trades: 2015-04-22 08:47:48

Mean time between tick changes: 2015-04-21 22:33:58

Median time between tick changes: 2015-04-21 13:52:41

Longest time between trades: 59721 seconds

Longest time between tick changes: 59227 seconds

Mean bid ask spread: 0.6350026

Median bid ask spread: 0.25

FLS DC Equity:

Mean time between trades: 2015-04-22 01:52:00

Median time between trades: 2015-04-22 09:23:04

Mean time between tick changes: 2015-04-22 02:57:53

Median time between tick changes: 2015-04-22 09:34:26

Longest time between trades: 57615 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 0.41697112

Median bid ask spread: 0.2000122

INVEB SS Equity:

Mean time between trades: 2015-04-22 03:43:00

Median time between trades: 2015-04-22 09:34:37

Mean time between tick changes: 2015-04-22 04:50:41

Median time between tick changes: 2015-04-22 09:09:54

Longest time between trades: 55821 seconds

Longest time between tick changes: 55355 seconds

Mean bid ask spread: 0.42598218

Median bid ask spread: 0.2000122

SAND SS Equity:

Mean time between trades: 2015-04-22 04:11:54

Median time between trades: 2015-04-22 09:08:43

Mean time between tick changes: 2015-04-22 05:23:40

Median time between tick changes: 2015-04-22 09:08:00

Longest time between trades: 55816 seconds

Longest time between tick changes: 55345 seconds

Mean bid ask spread: 0.11819808

Median bid ask spread: 0.05000305

STL NO Equity:

Mean time between trades: 2015-04-22 00:17:30

Median time between trades: 2015-04-22 08:00:11

Mean time between tick changes: 2015-04-22 01:11:49

Median time between tick changes: 2015-04-22 08:10:03

Longest time between trades: 59719 seconds

Longest time between tick changes: 59226 seconds

Mean bid ask spread: 0.58355194

Median bid ask spread: 0.1000061

NZYMB DC Equity:

Mean time between trades: 2015-04-22 08:31:15

Median time between trades: 2015-04-22 13:23:21

Mean time between tick changes: 2015-04-22 14:32:06

Median time between tick changes: 2015-04-23 08:21:59

Longest time between trades: 57624 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 0.34884056

Median bid ask spread: 0.2000122

UPM1V FH Equity:

Mean time between trades: 2015-04-22 02:50:41

Median time between trades: 2015-04-22 09:05:49

Mean time between tick changes: 2015-04-22 05:44:12

Median time between tick changes: 2015-04-22 10:36:29

Longest time between trades: 55827 seconds

Longest time between tick changes: 55349 seconds

Mean bid ask spread: 0.028644899

Median bid ask spread: 0.010000229

VWS DC Equity:

Mean time between trades: 2015-04-22 04:32:15

Median time between trades: 2015-04-22 09:34:43

Mean time between tick changes: 2015-04-22 02:43:48

Median time between tick changes: 2015-04-22 09:05:36

Longest time between trades: 57630 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 0.40549964

Median bid ask spread: 0.2000122

SDRL NO Equity:

Mean time between trades: 2015-04-22 02:50:34

Median time between trades: 2015-04-22 08:34:33

Mean time between tick changes: 2015-04-22 02:59:23

Median time between tick changes: 2015-04-22 08:33:27

Longest time between trades: 59714 seconds

Longest time between tick changes: 59230 seconds

Mean bid ask spread: 0.3626514

Median bid ask spread: 0.099998474

HUH1V FH Equity:

Mean time between trades: 2015-04-21 23:06:20

Median time between trades: 2015-04-22 08:11:33

Mean time between tick changes: 2015-04-22 02:00:24

Median time between tick changes: 2015-04-22 08:22:16

Longest time between trades: 55813 seconds

Longest time between tick changes: 55347 seconds

Mean bid ask spread: 0.066479616

Median bid ask spread: 0.03999901

NES1V FH Equity:

Mean time between trades: 2015-04-21 22:57:45

Median time between trades: 2015-04-21 14:01:32

Mean time between tick changes: 2015-04-22 02:14:25

Median time between tick changes: 2015-04-21 15:54:06

Longest time between trades: 55824 seconds

Longest time between tick changes: 55357 seconds

Mean bid ask spread: 0.047746778

Median bid ask spread: 0.02999878

NDA DC Equity:

Mean time between trades: 2015-04-22 05:41:49

Median time between trades: 2015-04-22 10:45:00

Mean time between tick changes: 2015-04-22 02:23:42

Median time between tick changes: 2015-04-22 09:04:36

Longest time between trades: 57623 seconds

Longest time between tick changes: 56234 seconds

Mean bid ask spread: 0.11969665

Median bid ask spread: 0.099998474

PNDORA DC Equity:

Mean time between trades: 2015-04-21 18:50:02

Median time between trades: 2015-04-21 12:28:13

Mean time between tick changes: 2015-04-21 17:31:57

Median time between tick changes: 2015-04-21 11:23:02

Longest time between trades: 57625 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 1.2458484

Median bid ask spread: 0.5

KNEBV FH Equity:

Mean time between trades: 2015-04-22 11:19:25

Median time between trades: 2015-04-22 13:34:29

Mean time between tick changes: 2015-04-22 09:22:22

Median time between tick changes: 2015-04-22 11:36:05

Longest time between trades: 55830 seconds

Longest time between tick changes: 55335 seconds

Mean bid ask spread: 0.05381973

Median bid ask spread: 0.020000458

MTGB SS Equity:

Mean time between trades: 2015-04-22 03:39:23

Median time between trades: 2015-04-22 09:51:54

Mean time between tick changes: 2015-04-22 05:00:27

Median time between tick changes: 2015-04-22 09:31:40

Longest time between trades: 55826 seconds

Longest time between tick changes: 55359 seconds

Mean bid ask spread: 0.44155443

Median bid ask spread: 0.2000122

AMEAS FH Equity:

Mean time between trades: 2015-04-22 09:31:45

Median time between trades: 2015-04-22 13:29:51

Mean time between tick changes: 2015-04-22 11:40:42

Median time between tick changes: 2015-04-22 16:04:53

Longest time between trades: 55823 seconds

Longest time between tick changes: 55356 seconds

Mean bid ask spread: 0.05210345

Median bid ask spread: 0.030000687

KINVB SS Equity:

Mean time between trades: 2015-04-22 07:04:44

Median time between trades: 2015-04-22 10:23:57

Mean time between tick changes: 2015-04-22 07:45:53

Median time between tick changes: 2015-04-22 11:02:38

Longest time between trades: 55813 seconds

Longest time between tick changes: 55347 seconds

Mean bid ask spread: 0.40733096

Median bid ask spread: 0.2000122

GEN DC Equity:

Mean time between trades: 2015-04-21 20:12:59

Median time between trades: 2015-04-21 14:39:16

Mean time between tick changes: 2015-04-21 23:31:55

Median time between tick changes: 2015-04-21 15:59:39

Longest time between trades: 57630 seconds

Longest time between tick changes: 56233 seconds

Mean bid ask spread: 1.4288083

Median bid ask spread: 1.0

NDA SS Equity:

Mean time between trades: 2015-04-22 05:02:17

Median time between trades: 2015-04-22 09:55:54

Mean time between tick changes: 2015-04-22 06:38:47

Median time between tick changes: 2015-04-22 09:55:32

Longest time between trades: 55822 seconds

Longest time between tick changes: 55355 seconds

Mean bid ask spread: 0.1678761

Median bid ask spread: 0.099998474

LUPE SS Equity:

Mean time between trades: 2015-04-22 00:18:32

Median time between trades: 2015-04-22 08:02:25

Mean time between tick changes: 2015-04-22 02:03:31

Median time between tick changes: 2015-04-22 08:09:03

Longest time between trades: 55828 seconds

Longest time between tick changes: 55324 seconds

Mean bid ask spread: 0.2147768

Median bid ask spread: 0.1000061

PGS NO Equity:

Mean time between trades: 2015-04-22 03:39:05

Median time between trades: 2015-04-22 10:05:15

Mean time between tick changes: 2015-04-21 23:40:05

Median time between tick changes: 2015-04-21 14:38:36

Longest time between trades: 59700 seconds

Longest time between tick changes: 59231 seconds

Mean bid ask spread: 0.32531643

Median bid ask spread: 0.060001373

CARLB DC Equity:

Mean time between trades: 2015-04-22 01:31:55

Median time between trades: 2015-04-22 09:04:27

Mean time between tick changes: 2015-04-22 00:33:42

Median time between tick changes: 2015-04-22 08:20:56

Longest time between trades: 57626 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 1.1683586

Median bid ask spread: 0.5

NOVOB DC Equity:

Mean time between trades: 2015-04-21 22:13:49

Median time between trades: 2015-04-21 15:21:00

Mean time between tick changes: 2015-04-21 23:27:31

Median time between tick changes: 2015-04-22 08:03:54

Longest time between trades: 57630 seconds

Longest time between tick changes: 56234 seconds

Mean bid ask spread: 0.36253268

Median bid ask spread: 0.19998169

GN DC Equity:

Mean time between trades: 2015-04-21 23:35:17

Median time between trades: 2015-04-22 08:10:16

Mean time between tick changes: 2015-04-22 01:51:23

Median time between tick changes: 2015-04-22 09:07:30

Longest time between trades: 57630 seconds

Longest time between tick changes: 56234 seconds

Mean bid ask spread: 0.33938974

Median bid ask spread: 0.19999695

SAMAS FH Equity:

Mean time between trades: 2015-04-21 23:44:01

Median time between trades: 2015-04-21 16:22:55

Mean time between tick changes: 2015-04-22 02:08:10

Median time between tick changes: 2015-04-22 08:58:13

Longest time between trades: 55823 seconds

Longest time between tick changes: 55355 seconds

Mean bid ask spread: 0.044154126

Median bid ask spread: 0.020000458

DNB NO Equity:

Mean time between trades: 2015-04-21 22:40:20

Median time between trades: 2015-04-21 15:08:01

Mean time between tick changes: 2015-04-22 02:02:10

Median time between tick changes: 2015-04-22 08:30:31

Longest time between trades: 59697 seconds

Longest time between tick changes: 59211 seconds

Mean bid ask spread: 0.60855365

Median bid ask spread: 0.1000061

NAS NO Equity:

Mean time between trades: 2015-04-21 16:45:53

Median time between trades: 2015-04-21 11:14:12

Mean time between tick changes: 2015-04-21 17:26:38

Median time between tick changes: 2015-04-21 11:27:13

Longest time between trades: 59716 seconds

Longest time between tick changes: 59228 seconds

Mean bid ask spread: 2.6337826

Median bid ask spread: 0.5

ELUXB SS Equity:

Mean time between trades: 2015-04-22 07:56:57

Median time between trades: 2015-04-22 12:44:43

Mean time between tick changes: 2015-04-22 11:13:49

Median time between tick changes: 2015-04-22 14:38:28

Longest time between trades: 55828 seconds

Longest time between tick changes: 55361 seconds

Mean bid ask spread: 0.2916375

Median bid ask spread: 0.19999695

TGS NO Equity:

Mean time between trades: 2015-04-22 02:39:45

Median time between trades: 2015-04-22 09:25:42

Mean time between tick changes: 2015-04-22 02:58:28

Median time between tick changes: 2015-04-22 08:32:02

Longest time between trades: 59723 seconds

Longest time between tick changes: 59231 seconds

Mean bid ask spread: 1.100774

Median bid ask spread: 0.19999695

MAERSKA DC Equity:

Mean time between trades: 2015-04-21 21:55:24

Median time between trades: 2015-04-21 15:49:35

Mean time between tick changes: 2015-04-22 01:46:27

Median time between tick changes: 2015-04-22 09:05:17

Longest time between trades: 57627 seconds

Longest time between tick changes: 57125 seconds

Mean bid ask spread: 18.257055

Median bid ask spread: 10.0

WDH DC Equity:

Mean time between trades: 2015-04-22 02:30:23

Median time between trades: 2015-04-22 08:55:03

Mean time between tick changes: 2015-04-22 02:00:18

Median time between tick changes: 2015-04-22 08:49:22

Longest time between trades: 57621 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 1.8556709

Median bid ask spread: 1.0

KESBV FH Equity:

Mean time between trades: 2015-04-22 00:42:38

Median time between trades: 2015-04-22 08:12:00

Mean time between tick changes: 2015-04-22 03:16:51

Median time between tick changes: 2015-04-22 09:08:31

Longest time between trades: 55813 seconds

Longest time between tick changes: 55347 seconds

Mean bid ask spread: 0.06440953

Median bid ask spread: 0.030002594

RCL NO Equity:

Mean time between trades: 2015-04-21 16:12:48

Median time between trades: 2015-04-21 09:12:20

Mean time between tick changes: 2015-04-21 13:01:44

Median time between tick changes: 2015-04-21 08:05:32

Longest time between trades: 59716 seconds

Longest time between tick changes: 59223 seconds

Mean bid ask spread: 2.7169688

Median bid ask spread: 1.0

KCR1V FH Equity:

Mean time between trades: 2015-04-21 23:49:54

Median time between trades: 2015-04-22 08:12:16

Mean time between tick changes: 2015-04-22 06:07:05

Median time between tick changes: 2015-04-22 10:18:50

Longest time between trades: 55829 seconds

Longest time between tick changes: 55340 seconds

Mean bid ask spread: 0.07429206

Median bid ask spread: 0.040000916

YAR NO Equity:

Mean time between trades: 2015-04-21 21:51:59

Median time between trades: 2015-04-21 15:03:34

Mean time between tick changes: 2015-04-22 01:28:49

Median time between tick changes: 2015-04-22 08:27:11

Longest time between trades: 59707 seconds

Longest time between tick changes: 59221 seconds

Mean bid ask spread: 1.4261498

Median bid ask spread: 0.2999878

SKFB SS Equity:

Mean time between trades: 2015-04-21 22:05:50

Median time between trades: 2015-04-21 16:15:50

Mean time between tick changes: 2015-04-22 00:37:33

Median time between tick changes: 2015-04-22 08:21:33

Longest time between trades: 55814 seconds

Longest time between tick changes: 55347 seconds

Mean bid ask spread: 0.19281818

Median bid ask spread: 0.1000061

HMB SS Equity:

Mean time between trades: 2015-04-22 05:27:31

Median time between trades: 2015-04-22 09:54:13

Mean time between tick changes: 2015-04-22 08:05:52

Median time between tick changes: 2015-04-22 10:48:07

Longest time between trades: 55830 seconds

Longest time between tick changes: 55364 seconds

Mean bid ask spread: 0.31307548

Median bid ask spread: 0.19998169

GJF NO Equity:

Mean time between trades: 2015-04-22 07:25:26

Median time between trades: 2015-04-22 12:39:43

Mean time between tick changes: 2015-04-22 10:54:12

Median time between tick changes: 2015-04-22 14:47:08

Longest time between trades: 59710 seconds

Longest time between tick changes: 59221 seconds

Mean bid ask spread: 1.5363514

Median bid ask spread: 0.1000061

BOL SS Equity:

Mean time between trades: 2015-04-21 21:00:13

Median time between trades: 2015-04-21 15:44:51

Mean time between tick changes: 2015-04-21 22:27:28

Median time between tick changes: 2015-04-21 16:16:43

Longest time between trades: 55824 seconds

Longest time between tick changes: 55357 seconds

Mean bid ask spread: 0.25663584

Median bid ask spread: 0.19999695

NDA1V FH Equity:

Mean time between trades: 2015-04-22 04:00:07

Median time between trades: 2015-04-22 09:15:49

Mean time between tick changes: 2015-04-22 05:38:08

Median time between tick changes: 2015-04-22 08:51:41

Longest time between trades: 55818 seconds

Longest time between tick changes: 55350 seconds

Mean bid ask spread: 0.019346748

Median bid ask spread: 0.019999504

ATCOA SS Equity:

Mean time between trades: 2015-04-22 01:07:32

Median time between trades: 2015-04-22 08:42:58

Mean time between tick changes: 2015-04-22 03:26:59

Median time between tick changes: 2015-04-22 09:08:32

Longest time between trades: 55818 seconds

Longest time between tick changes: 55317 seconds

Mean bid ask spread: 0.3209231

Median bid ask spread: 0.19998169

TRYG DC Equity:

Mean time between trades: 2015-04-22 00:31:26

Median time between trades: 2015-04-22 08:53:01

Mean time between tick changes: 2015-04-21 22:19:21

Median time between tick changes: 2015-04-21 15:59:56

Longest time between trades: 57610 seconds

Longest time between tick changes: 55934 seconds

Mean bid ask spread: 1.6925584

Median bid ask spread: 0.5

AZN SS Equity:

Mean time between trades: 2015-04-22 03:09:55

Median time between trades: 2015-04-22 10:21:44

Mean time between tick changes: 2015-04-22 03:45:14

Median time between tick changes: 2015-04-22 09:08:00

Longest time between trades: 55830 seconds

Longest time between tick changes: 55363 seconds

Mean bid ask spread: 0.83334893

Median bid ask spread: 0.5

TIE1V FH Equity:

Mean time between trades: 2015-04-22 07:38:52

Median time between trades: 2015-04-22 11:48:31

Mean time between tick changes: 2015-04-22 07:50:48

Median time between tick changes: 2015-04-22 12:02:24

Longest time between trades: 55822 seconds

Longest time between tick changes: 55356 seconds

Mean bid ask spread: 0.047332056

Median bid ask spread: 0.02999878

SWEDA SS Equity:

Mean time between trades: 2015-04-22 00:40:46

Median time between trades: 2015-04-21 16:22:55

Mean time between tick changes: 2015-04-22 04:20:38

Median time between tick changes: 2015-04-22 09:08:30

Longest time between trades: 55828 seconds

Longest time between tick changes: 55362 seconds

Mean bid ask spread: 0.21437505

Median bid ask spread: 0.1000061

TDC DC Equity:

Mean time between trades: 2015-04-21 23:38:58

Median time between trades: 2015-04-21 15:43:41

Mean time between tick changes: 2015-04-21 22:07:11

Median time between tick changes: 2015-04-21 15:22:43

Longest time between trades: 57614 seconds

Longest time between tick changes: 56160 seconds

Mean bid ask spread: 0.13620256

Median bid ask spread: 0.049999237

AKSO NO Equity:

Mean time between trades: 2015-04-22 02:53:35

Median time between trades: 2015-04-22 10:07:51

Mean time between tick changes: 2015-04-22 07:28:57

Median time between tick changes: 2015-04-22 11:51:47

Longest time between trades: 59711 seconds

Longest time between tick changes: 59218 seconds

Mean bid ask spread: 0.4381694

Median bid ask spread: 0.14999771

VALMT FH Equity:

Mean time between trades: 2015-04-22 01:55:38

Median time between trades: 2015-04-22 08:54:26

Mean time between tick changes: 2015-04-22 02:32:24

Median time between tick changes: 2015-04-22 08:56:09

Longest time between trades: 55804 seconds

Longest time between tick changes: 55332 seconds

Mean bid ask spread: 0.038414665

Median bid ask spread: 0.020000458

ABB SS Equity:

Mean time between trades: 2015-04-22 07:37:37

Median time between trades: 2015-04-22 11:26:16

Mean time between tick changes: 2015-04-22 06:58:17

Median time between tick changes: 2015-04-22 10:16:36

Longest time between trades: 55826 seconds

Longest time between tick changes: 55360 seconds

Mean bid ask spread: 0.20547234

Median bid ask spread: 0.1000061

WRT1V FH Equity:

Mean time between trades: 2015-04-22 06:03:43

Median time between trades: 2015-04-22 11:40:04

Mean time between tick changes: 2015-04-22 07:19:34

Median time between tick changes: 2015-04-22 12:45:22

Longest time between trades: 55825 seconds

Longest time between tick changes: 55358 seconds

Mean bid ask spread: 0.064520076

Median bid ask spread: 0.030002594

TLSN SS Equity:

Mean time between trades: 2015-04-22 05:49:01

Median time between trades: 2015-04-22 10:19:01

Mean time between tick changes: 2015-04-22 04:01:59

Median time between tick changes: 2015-04-22 09:34:13

Longest time between trades: 55821 seconds

Longest time between tick changes: 55355 seconds

Mean bid ask spread: 0.094960004

Median bid ask spread: 0.049999237

SSABA SS Equity:

Mean time between trades: 2015-04-22 06:41:36

Median time between trades: 2015-04-22 11:03:50

Mean time between tick changes: 2015-04-22 06:30:57

Median time between tick changes: 2015-04-22 10:16:07

Longest time between trades: 55827 seconds

Longest time between tick changes: 55360 seconds

Mean bid ask spread: 0.059633784

Median bid ask spread: 0.040000916

ATCOB SS Equity:

Mean time between trades: 2015-04-22 01:00:15

Median time between trades: 2015-04-22 09:09:39

Mean time between tick changes: 2015-04-22 03:27:49

Median time between tick changes: 2015-04-22 09:14:03

Longest time between trades: 55829 seconds

Longest time between tick changes: 55355 seconds

Mean bid ask spread: 0.37548643

Median bid ask spread: 0.2000122

SUBC NO Equity:

Mean time between trades: 2015-04-22 01:08:41

Median time between trades: 2015-04-21 15:25:18

Mean time between tick changes: 2015-04-22 02:27:20

Median time between tick changes: 2015-04-22 08:13:41

Longest time between trades: 59706 seconds

Longest time between tick changes: 59225 seconds

Mean bid ask spread: 0.2869227

Median bid ask spread: 0.099998474

STB NO Equity:

Mean time between trades: 2015-04-22 03:46:08

Median time between trades: 2015-04-22 10:24:35

Mean time between tick changes: 2015-04-22 00:56:35

Median time between tick changes: 2015-04-22 08:15:19

Longest time between trades: 59707 seconds

Longest time between tick changes: 59230 seconds

Mean bid ask spread: 0.1878629

Median bid ask spread: 0.030000687

ISS DC Equity:

Mean time between trades: 2015-04-22 03:20:32

Median time between trades: 2015-04-22 09:39:28

Mean time between tick changes: 2015-04-22 06:14:42

Median time between tick changes: 2015-04-22 09:51:23

Longest time between trades: 57623 seconds

Longest time between tick changes: 57149 seconds

Mean bid ask spread: 0.62250334

Median bid ask spread: 0.19999695

TEL2B SS Equity:

Mean time between trades: 2015-04-22 04:10:04

Median time between trades: 2015-04-22 08:57:39

Mean time between tick changes: 2015-04-22 02:13:31

Median time between tick changes: 2015-04-22 08:08:48

Longest time between trades: 55813 seconds

Longest time between tick changes: 55347 seconds

Mean bid ask spread: 0.2177581

Median bid ask spread: 0.099998474

ORNBV FH Equity:

Mean time between trades: 2015-04-21 23:53:28

Median time between trades: 2015-04-21 16:11:30

Mean time between tick changes: 2015-04-22 02:45:23

Median time between tick changes: 2015-04-22 09:08:01

Longest time between trades: 55829 seconds

Longest time between tick changes: 55362 seconds

Mean bid ask spread: 0.06361062

Median bid ask spread: 0.030000687

NHY NO Equity:

Mean time between trades: 2015-04-22 14:53:37

Median time between trades: 2015-04-23 08:06:06

Mean time between tick changes: 2015-04-22 13:56:18

Median time between tick changes: 2015-04-23 08:06:08

Longest time between trades: 59587 seconds

Longest time between tick changes: 59229 seconds

Mean bid ask spread: 0.15025328

Median bid ask spread: 0.020000458

SECUB SS Equity:

Mean time between trades: 2015-04-22 04:52:39

Median time between trades: 2015-04-22 11:25:56

Mean time between tick changes: 2015-04-22 03:36:21

Median time between tick changes: 2015-04-22 09:07:16

Longest time between trades: 55823 seconds

Longest time between tick changes: 55349 seconds

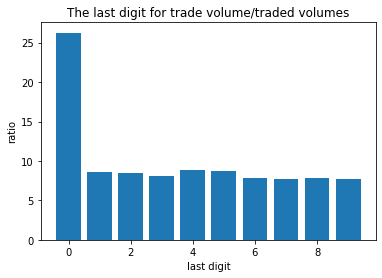
Mean bid ask spread: 0.3437532

Median bid ask spread: 0.19999695

1. ***Examples of the round number effect:***

|  |  |  |
| --- | --- | --- |
| The last digit for trade price/traded values | | |
| Last digit | Frequency | Ratio (%) |
| 0 | 1599317 | **12.06** |
| 1 | 1102015 | **8.31** |
| 2 | 1099924 | **8.29** |
| 3 | 1072462 | **8.09** |
| 4 | 1209938 | **9.12** |
| 5 | 2911391 | **21.96** |
| 6 | 1042912 | **7.86** |
| 7 | 1059857 | **7.99** |
| 8 | 1067253 | **8.04** |
| 9 | 1095208 | **8.26** |
| Last digit being 5 has an increased probability. | | |

|  |  |  |
| --- | --- | --- |
| The last digit for trade volume/traded volumes | | |
| Last digit | Frequency | Ratio (%) |
| 0 | 3482078 | **26.26** |
| 1 | 1136993 | **8.57** |
| 2 | 1117534 | **8.43** |
| 3 | 1066542 | **8.04** |
| 4 | 1171918 | **8.84** |
| 5 | 1156259 | **8.72** |
| 6 | 1045702 | **7.89** |
| 7 | 1026627 | **7.74** |
| 8 | 1040845 | **7.85** |
| 9 | 1015779 | **7.66** |
| Last digit being 0 has an outstanding probability. | | |



1. ***Java code:***

Java files are in folder quantitative-analysis where there are 3 files:

1. BasicTools.java: contains functions to read & process data.
2. ItemData.java: is to encapsulate data, used in BasicTools.java.
3. Testing.java: is to generate the report.