



# Historical Data from Trading Physics



Whether you're testing an algorithm, searching for trading patterns, or placing your model in production, we're here to help. With one of the most sophisticated infrastructures in the industry, Trading Physics works with market data vendors to capture all trades, quotes, and messages on North American equities, options, and futures. Through our relationship with a leading market data vendor we can now provide you with ...

## Equity Data

Trading Physics captures level one data on all US equity feeds through NASDAQ's UTDF/UQDF and the Consolidated Tape Association's CTS/CQS feeds.

And full depth feed tick data from: NASDAQ (TotalView), Direct Edge, NYSE (OpenBook, ArcaBook), and BATS. These feeds are available individually or as a consolidated order book.

We also capture many other feeds from NASDAQ, NYSE, Pink, & TSX.

## Option Data

Trading Physics can provide you with over three years of high quality options history data on the OPRA feed, and data on many of the new exchange feeds.

## Futures Data

Need futures data? We can provide a complete history on all principal US futures exchanges.

## Customize the Delivery

Do you need data on only specific instruments? Or select fields? Want the data formatted for spreadsheet access? No problem! With Trading Physics you're in charge, you specify the instruments, the date range, and the data fields you need. We filter the database and can present it to you in a wide variety of formats.

## Get It Fast ...

Most orders are processed and available for download within a trading day using Internet HTTP or FTP delivery protocols. Even the largest of orders, those requiring delivery on portable drives, are shipped rapidly by FedEx.

## Or Faster

If access and proximity to exchange data & matching engines is critical to your trading, Trading Physics now makes it possible to co-locate your servers within the same data centers as the busiest exchanges in the world.

## Add Over 600 Proprietary Indicators & Oscillators

Market Indicators measure various aspects of the current book and its dynamics over time to provide a better understanding of where the market is going by slicing, dicing, and analyzing raw order flow.

In addition, we have constructed a set of 200+ oscillators that numerically estimate effects of order flow imbalances throughout the trading session.

A complete list of indicators & oscillators can be found on our website: [tradingphysics.com](http://tradingphysics.com)

### Add Real-time Data Access

In concert with a leading market data vendor, Trading Physics provides real-time access to virtually all North American exchange feeds.

And, building on our popular historical data products, Trading Physics is making level one & depth feeds available through our API to offer the Mercury real-time order book and level one service.

Data is available for distribution via the Internet or through collocation with us at the Equinix data centers in Secaucus (NJ) & Chicago.

### About the Collection Infrastructure

Trading Physics insures that data is received over redundant connections through the latest generation of network switches.

We continually monitor real time market data latency using proprietary technology that instantly alerts our technical staff to any developing issues. This same technology monitors packet loss in real-time by parsing transport protocols used to deliver the original feeds. All feeds are sourced redundantly and we arbitrate between feeds. Additionally, we have implemented re-request protocols where supported by the exchanges.

### Available Tick History

#### Equities

US Level 1  
CTA CTS/CQS  
NASDAQ UTDF/UQDF  
Consolidated Level 1  
US Depth Feeds  
NASDAQ TotalView  
ArcaBook Equities  
NYSE OpenBook  
BATS  
Direct Edge  
Consolidated Order Book  
CBSX  
CHX  
NASDAQ BBDS  
NASDAQ OMDF  
NASDAQ TDDS  
NSX  
NYSE Alerts  
NYSE Arca Trades  
NYSE Imbalances  
Pink  
Canadian  
Alpha ATS  
CHI-X ATS  
OMEGA ATS  
PURE ATS  
Toronto Level 1 (TL1)  
Toronto Level 2 (TL2)

#### Indexes

CBOE Index  
Dow Jones Index  
NASDAQ GIDS  
Russel Tick  
S&P Indices

#### Mutual Funds

NASDAQ MFDS

#### Options

BATS (Options)  
CBOE  
CBOE C2  
ISE  
TOP Quotes  
Trades  
Depth  
Orders  
Reference  
Spread  
NASDAQ  
BONO  
ITTO  
PHLX TOPO  
PHLX TOPO Plus Orders

#### OPRA

#### Futures

CBOE Futures Exchange  
CBOT  
CME  
COMEX  
ICE US  
KCBT  
MGEX  
NYMEX  
NYSE LIFFE US

#### Miscellaneous

NYSE ArcaBook Bonds  
NYSE Arca Trades Bonds



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