

BrokerTec – Historical Tick Data

Tick data from BrokerTec is available for January 2001 till May 2008 period. The database provides record of trade and order book change over the BrokerTec system for US treasury notes. The trade data includes price, quantity, and whether a trade was a seller-initiated or buyer initiated. The order book data specifies the price, quantity, type of the order (ask or bid). Trades and order book changes are time-stamped to the millisecond.

Filing includes:

1. A document describing the market structure for U.S treasuries securities and the BrokerTec platform.
2. In 1 drawer, DVDs are filed described as follows:
 - a. Jul 01 – Dec 04=> 1 DVD
 - b. Jan 05 – Dec 05 => 1 DVD
 - c. Jan 06 – Dec 06 => 1 DVD
 - d. Jan 07 – Sept 07 => 1 DVD
 - e. October 2007 => 1 DVD
 - f. Nov 07 – Feb 08 => 1 DVD
 - g. Mar 08 – May 08 => 1 DVD