OTC Overnight
Tick History
Data File Specification

Change history

Date	Version	Description
2/2025	1.0	Initial Version

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1 OTC Overnight Tick History Data

1.1 Overview

The OTC Overnight Tick History Data Product provides complete order and execution tick history for overnight trading on OTC Overnight (NQB ATS).

1.2 File Types

Files will be created daily and made available on OTC Markets' SFTP server by 6:00 AM.

All files are pipe delimited txt files.

Files will be created with and without the CUSIP field included[1]. File naming convention is as follows:

Order File

- 6:00 AM File CUSIP included: otc-overnight-orders-YYYYMMDD.txt
- 6:00 AM File CUSIP not included: otc-overnight-orders-no-cusip-YYYYMMDD.txt

Top of Book File

- 6:00 AM File CUSIP included: otc-overnight-tob-YYYYMMDD.txt
- 6:00 AM File CUSIP not included: otc-overnight-tob-no-cusip-YYYYMMDD.txt

Execution File

- 6:00 AM File CUSIP included: otc-overnight-executions-YYYYMMDD.txt
- 6:00 AM File CUSIP not included: otc-overnight-executions-no-cusip-YYYYMMDD.txt

Admin File

- 6:00 AM File CUSIP included: otc-overnight-admin-YYYYMMDD.txt
- 6:00 AM File CUSIP not included: otc-overnight-admin-no-cusip-YYYYMMDD.txt

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[1] CUSIP is a unique nine-character alphanumeric code appearing on the face of each stock or bond certificate that is assigned to a security by Factset. CUSIP numbers are the property of the American Bankers Association (ABA) and are administered by Factset. Since OTC Markets Group neither owns nor controls CUSIP numbers, distributors cannot be authorized to receive the daily list or fundamental data files including CUSIP data unless they have a daily license in place with CUSIP. Distributors please note: OTC Markets Group is not responsible for obtaining written approval from CUSIP prior to authorizing data distributors to externally redistribute CUSIP data; it is the responsibility of the data distributor to obtain such CUSIP permission for their downstream customers.

1.3 File Data Elements

1.3.1 Order File

Data Element	Description	Data Type
Publish Date/Time	OTC Overnight Publish Date/Timestamp to milli-second precision	Date/Time
SecID	OTC Markets Group unique identifier for security	Integer
CompID	OTC Markets Group unique company identifier for security.	Integer
Symbol	Security Symbol	Char(10)
CUSIP	CUSIP identifier for security. Only available in the CUSIP specific file and requires a license.	Char(9)
OTC Tier	Security Tier (OTCQX, OTCQB etc.)	Varchar (100)
OrderID	Session specific identifier assigned to an order	Varchar (10)
Order Type	A = Add U = Update D = Delete	Char(1)
Side Indicator	B = Buy S = Sell	Char(1)
Price	Limit Order Price	Decimal (11,6)
Quantity	Number of shares	Integer
Firm Id	Firm's market participant id (MPID)	Varchar(4)
Unsolicited	Y= Unsolicited N= Not Unsolicited	Char(1)

1.3.2 Top of Book File

Data Element	Description	Data Type
Publish Date/Time	OTC Overnight Publish Date/Timestamp to milli-second precision	Date/Time
SecID	OTC Markets Group unique identifier for security	Integer
CompID	OTC Markets Group unique company identifier for security.	Integer
Symbol	Security Symbol	Char(10)
CUSIP	CUSIP identifier for security. Only available in the CUSIP specific file and requires a license.	Char(9)

Data Element	Description	Data Type
OTC Tier	Security Tier (OTCQX, OTCQB etc.)	Varchar (100)
Ask Price	Ask Price	Decimal (11,6)
Ask Size	Aggregate size at Ask Price	Integer
Bid Price	Bid Price	Decimal (11,6)
Bid Size	Aggregate size at Bid Price	Integer
Unsolicited	Y=Unsolicited N=Not Unsolicited	Char(1)

1.3.3 Executions File

Data Element	Description	Data Type
Publish Date/Time	OTC Overnight Publish Date/Timestamp to milli-second precision	Date/Time
SecID	OTC Markets Group unique identifier for security	Integer
CompID	OTC Markets Group unique company identifier for security.	Integer
Symbol	Security Symbol	Char(10)
CUSIP	CUSIP identifier for security. Only available in the CUSIP specific file and requires a license.	Char(9)
OTC Tier	Security Tier (OTCQX, OTCQB etc.)	Varchar (100)
ExecutionID	Unique (for session) execution identifier	Integer
OrderID	Order Id of a previously sent Add Order message that was executed. OrderID may be null in the case of previously published reserve order or Orders < than minimum quote side (odd lots).	Varchar (10)
Price	Execution Price	Decimal (11,6)
Executed Quantity	Number of shares executed	Integer
Remaining Quantity	Number of shares remaining after the execution. Will be zero if Order (ID) fully filled.	Integer

1.3.4 Admin File

Data Element	Description	Data Type
Publish Date/Time	OTC Overnight Publish Date/Timestamp to milli-second precision	Date/Time

SecID	OTC Markets Group unique identifier for security	Integer
CompID	OTC Markets Group unique company identifier for security.	Integer
Symbol	Security Symbol	Char(10)
CUSIP	CUSIP identifier for security. Only available in the CUSIP specific file and requires a license.	Char(9)
OTC Tier	Security Tier (OTCQX, OTCQB etc.)	Varchar(100)
Reporting Status	Reporting Status of Issuer	Varchar(100)
Security Status	A =Active Q = Quote Only S = Suspended H = Halted I = Internal Halt R = Revoked D = Deleted X = Removed from IDQS	Char(1)
Security Message Type	1 = Add 2 = Update 3 = Delete 4 = Spin Spin message type is start of session message which notes the security master for the upcoming session.	Char(1)
PQE Flag	Prop Quote Eligibility flag Y=Prop Quote Eligible N=Not Prop Quote Eligible	Char(1)
Unsolicited Only Flag	Notes if security may only be quoted on an Unsolicited basis. Y=Unsolicited Only N=Not Unsolicited Only	Char(1)
Caveat Emptor Flag	Notes if Caveat Emptor warning has been applied to the security. Y= Caveat Emptor N=Not Caveat Emptor	Char(1)
144A QIB Only	Indicates that the security may only be purchased or sold by Qualified Institutional Buyers (QIBs) or agents acting on behalf of QIBs. Y=144A QIB Only	Char(1)

	N=Not 144A QIB Only	

1.4 File Delivery

The OTC Overnight Tick History Files will be made available to customers via SFTP at 6:00 AM on trading days.

SFTP url: sftp.otcmarkets.com

Username and Passwords will be supplied by an OTC Markets Group account representative.

1.5 Customer Support

If you have any issues regarding the OTC Overnight Tick History Data Files or delivery, please contact us using the below information:

Data Delivery – Technical Questions

Email: techsupport@otcmarkets.com

Telephone: 212.896.4411

Data Quality – Historical Data

Email: marketdata@otcmarkets.com