OTC Quote History File Specification

Version 2.2

July 2013

Change history

07/17/2013	Version 2.2 -Addition of QuoteID, Open/Close Status, InsideReason fields and type 5 – Open/Close Update for the Quote Update Type field
05/17/2012	Version 2.1 - Amendment of timestamp field to millisecond precision
04/11/2012	Version 2.0 - Removal of 'Inside Market Maker' values (bid and ask) for inside quote type
11/30/2011	Version 1.0

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1 OTC Quote History File

1.1 Overview

The OTC Markets Group OTC Quote History file provides tick by tick quote information for quotations submitted to the OTC Link inter-dealer quotation system. The file includes quote attribute information (e.g. timestamp, price, size) for individual market participant quotes and 'inside market' quotes generated by the OTC Link quotation system.

It is important to note that the inside market quotes are for quotes entered into the OTC Link system only. Quotes from other inter-dealer quotation systems are not included in the file or in the inside algorithm.

OTC Quote History files are made available daily at ~9:45 PM – on every trading day. File types and delivery methods are outlined in section 1.2 and 1.4.

1.2 File Types

OTC Quote History Data files will be made available to customers in pipe delimited format. Files will be created on every trading day at 9:45 PM.

OTC Quote History Data files will be created with and without the cusip field included[1]. OTC Quote History Data file naming convention is as follows:

- CUSIP included: MMDDYYYY_CUSIP.txt.gz

- CUSIP not included: MMDDYYYY.txt.gz

The first row of the pipe delimited file includes column labels. The file will be zipped to reduce file size. Unpacked file size is approximately 1.3 GB.

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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 Standard & Poor's Corporation. CUSIP numbers are the property of the American Bankers Association (ABA) and are administered by Standard & Poor's. 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

Data Element	Description	Data Type
Date/Time	Date/Timestamp to milli-second precision	Date/Time
Quote Update Type	Defines the quote record type. Start of Day quotes are quotes generated at system start. These quotes were closed the previous day but not withdrawn/deleted. Open/Close updates are updates caused by a Trader open/close status change. 1 = Update 2 = Add 3 = Delete 4 = Start of Day 5 = Open/Close Update 6 = Inside	Integer
Symbol	Security Symbol	Char(10)
Security Name	Security Name	Char(25)
Bid Type	A= Actual (Priced) U= Unpriced OW = Offer Wanted	Char(2)
Bid Price	Decimal precision is currently 4 decimal places for prices under $1 and 2 places for prices greater than $1. Minimum price is $0.0001. Maximum price is $999,999.99.	Decimal (11,5)
Bid Size	Maximum allowed size is 999,999,999 shares	Integer
Ask Type	A = Actual (Priced) U = Unpriced BW = Bid Wanted	Char(2)
Ask Price	Decimal precision is currently 4 decimal places for prices under $1 and 2 places for prices greater than $1. Minimum price is $0.0001. Maximum price is $999,999.99.	Decimal (11,5)
Ask Size	Maximum allowed size is 999,999,999 shares	Integer
Unsolicited Flag	1 = Unsolicited Flag True	Char(1)
MMID	For individual quotes (type <> 6) the represents the market participant who submitted the quote. For inside quotes (type = 6) this field will be null.	Char(5)
Trader	For individual quotes (type <> 6) the value represents the trader id of the trader who submitted the quote. For	Char(8)

	inside quotes (type = 6) this field will be null.	
CUSIP	CUSIP identifier for security. Only available in the CUSIP specific file and requires a license from CUSIP (S&P)	Char(9)
Open Close Status	Notes the Open/Close status of the quote. 0 = Closed 1 = Open Only Open quotes may be considered for the inside.	Int
QuoteID	Unique Quote identification number	Int
Inside Reason	Value will only be populated where quote update type = 6. Notes the cause of the inside update/addition. Possible values: • Quote Updated • Quote Added • Quote Deleted • Trader Open Quote • Trader Close Quote	Char(20)

1.4 File Delivery

OTC Quote History Data files will be made available to customers via FTP. Files will be placed in a directory entitled 'otc_history' at ~9:45 PM on trading days.

Files will be kept on the ftp server for 2 weeks. For historical OTC Quote History Data files, please email support@otcmarkets.com and note 'OTC Quote History Data' in the subject line.

FTP url: ftp://ftp.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 OTC Quote History Data file data or delivery, please contact us using the below information:

Data Delivery – Technical Questions

Email: support@otcmarkets.com

Telephone: 212.896.4411

Data Quality – Historical Data

Email: support@otcmarkets.com – please note 'OTC Quote History Data' in the subject line