

SPY ~ 03-Jun-2013 ~ Nanex

GetTrades Data from Direct Edge						CTA - Consolidated					
HH:MM:SS	Execution Timestamp (ns from 9:59: 59)	Size	Price	ID	Nanosecond Difference	HH:MM:SS	MMM	SIP Timestamp (ns from 9:59: 59)	Price	Size	Seq
9:59:59	984,987,000	2000	163.440	19575370	8,013,000	9:59:59	993	993,000,000	163.440	2000	58978
9:59:59	984,988,200	1000	163.420	6394578	15,011,800	10:00:00	0	1,000,000,000	163.420	1000	58985
9:59:59	984,988,600	100	163.420	1402379	17,011,400	10:00:00	2	1,002,000,000	163.420	100	58987
9:59:59	985,626,500	400	163.410	20663491	27,373,500	10:00:00	13	1,013,000,000	163.410	400	58998
9:59:59	985,627,700	100	163.400	20662537	34,372,300	10:00:00	20	1,020,000,000	163.400	100	59004
9:59:59	985,628,100	100	163.400	20662699	36,371,900	10:00:00	22	1,022,000,000	163.400	100	59008
9:59:59	985,628,500	100	163.400	20662800	39,371,500	10:00:00	25	1,025,000,000	163.400	100	59009
9:59:59	985,628,900	100	163.400	20662892	44,371,100	10:00:00	30	1,030,000,000	163.400	100	59020
9:59:59	985,629,300	100	163.400	20663046	46,370,700	10:00:00	32	1,032,000,000	163.400	100	59031
9:59:59	985,629,700	100	163.400	20663134	49,370,300	10:00:00	35	1,035,000,000	163.400	100	59033
9:59:59	985,630,100	100	163.400	20663266	52,369,900	10:00:00	38	1,038,000,000	163.400	100	59044
9:59:59	985,631,700	1800	163.370	18650004	61,368,300	10:00:00	47	1,047,000,000	163.370	1800	59064
9:59:59	985,632,100	100	163.370	1402386	62,367,900	10:00:00	48	1,048,000,000	163.370	100	59066
9:59:59	985,632,500	1800	163.360	18650678	66,367,500	10:00:00	52	1,052,000,000	163.360	1800	59075
9:59:59	985,632,900	2000	163.350	6942726	73,367,100	10:00:00	59	1,059,000,000	163.350	2000	59087
9:59:59	985,633,300	1800	163.350	20670650	76,366,700	10:00:00	62	1,062,000,000	163.350	1800	59091
9:59:59	985,633,700	1800	163.340	21053664	79,366,300	10:00:00	65	1,065,000,000	163.340	1800	59092
9:59:59	985,634,100	1800	163.330	18072289	82,365,900	10:00:00	68	1,068,000,000	163.330	1800	59098
9:59:59	985,634,500	1800	163.320	18651439	85,365,500	10:00:00	71	1,071,000,000	163.320	1800	59114
9:59:59	985,634,900	100	163.320	1402387	92,365,100	10:00:00	78	1,078,000,000	163.320	100	59127
9:59:59	985,635,300	1800	163.310	18072468	93,364,700	10:00:00	79	1,079,000,000	163.310	1800	59128
9:59:59	985,635,700	1800	163.300	18651587	97,364,300	10:00:00	83	1,083,000,000	163.300	1800	59129
9:59:59	985,636,100	1800	163.290	20671888	102,363,900	10:00:00	88	1,088,000,000	163.290	1800	59138
9:59:59	985,636,500	1300	163.280	19843047	104,363,500	10:00:00	90	1,090,000,000	163.280	1300	59141
9:59:59	985,636,900	100	163.270	1402388	107,363,100	10:00:00	93	1,093,000,000	163.270	100	59147
10:00:00	1,012,621,300	100	163.220	1402412	228,378,700	10:00:00	241	1,241,000,000	163.220	100	59258
10:00:00	1,012,621,700	400	163.210	11780333	230,378,300	10:00:00	243	1,243,000,000	163.210	400	59259
10:00:00	1,012,622,900	173	163.200	10630890	238,377,100	10:00:00	251	1,251,000,000	163.200	173	59263
10:00:00	1,012,623,700	500	163.200	6319223	241,376,300	10:00:00	254	1,254,000,000	163.200	500	59267
10:00:00	1,012,624,500	100	163.200	11311236	247,375,500	10:00:00	260	1,260,000,000	163.200	100	59269
10:00:00	1,012,624,900	100	163.170	1402413	250,375,100	10:00:00	263	1,263,000,000	163.170	100	59271
10:00:00	1,012,625,300	250	163.160	6371810	253,374,700	10:00:00	266	1,266,000,000	163.160	250	59279
10:00:00	1,012,625,700	200	163.150	6319225	254,374,300	10:00:00	267	1,267,000,000	163.150	200	59280
10:00:00	1,012,626,100	100	163.120	10662375	255,373,900	10:00:00	268	1,268,000,000	163.120	100	59283
10:00:00	1,062,323,900	300	163.220	20926980	287,676,100	10:00:00	350	1,350,000,000	163.220	300	59321
10:00:00	1,069,671,000	300	163.220	20927005	298,329,000	10:00:00	368	1,368,000,000	163.220	300	59333
10:00:00	1,072,154,100	300	163.200	19962773	300,845,900	10:00:00	373	1,373,000,000	163.200	300	59340
10:00:00	1,121,600,700	100	163.210	19844441	296,399,300	10:00:00	418	1,418,000,000	163.210	100	59356
10:00:00	1,161,792,600	200	163.190	20927271	271,207,400	10:00:00	433	1,433,000,000	163.190	200	59363
10:00:00	1,163,699,800	395	163.190	19844517	273,300,200	10:00:00	437	1,437,000,000	163.190	395	59366
10:00:00	1,166,285,300	300	163.180	19844521	273,714,700	10:00:00	440	1,440,000,000	163.180	300	59367
10:00:00	1,167,296,700	300	163.180	19844529	276,703,300	10:00:00	444	1,444,000,000	163.180	300	59369
10:00:00	1,169,843,700	300	163.170	19844533	277,156,300	10:00:00	447	1,447,000,000	163.170	300	59371
10:00:00	1,169,844,100	100	163.170	19844534	280,155,900	10:00:00	450	1,450,000,000	163.170	100	59373
10:00:00	1,172,096,700	300	163.180	19844537	281,903,300	10:00:00	454	1,454,000,000	163.180	300	59383
10:00:00	1,174,874,100	200	163.185	20927304	284,125,900	10:00:00	459	1,459,000,000	163.185	200	59391
10:00:00	1,174,874,500	100	163.170	19844543	286,125,500	10:00:00	461	1,461,000,000	163.170	100	59393
10:00:00	1,176,167,100	300	163.180	19844558	287,832,900	10:00:00	464	1,464,000,000	163.180	300	59395
10:00:00	1,176,666,100	200	163.180	19844561	289,333,900	10:00:00	466	1,466,000,000	163.180	200	59396
10:00:00	1,178,291,700	100	163.180	19844562	290,708,300	10:00:00	469	1,469,000,000	163.180	100	59400
10:00:00	1,178,292,100	200	163.170	19844543	298,707,900	10:00:00	477	1,477,000,000	163.170	200	59402
10:00:00	1,179,277,500	200	163.180	19844563	300,722,500	10:00:00	480	1,480,000,000	163.180	200	59403
10:00:00	1,180,109,300	100	163.180	19844566	305,890,700	10:00:00	486	1,486,000,000	163.180	100	59407
10:00:00	1,181,120,700	125	163.180	19844567	308,879,300	10:00:00	490	1,490,000,000	163.180	125	59408

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HH:MM:SS	Execution Timestamp (ns from 9:59: 59)	Size	Price	ID	Nanosecond Difference	HH:MM:SS	MMM	SIP Timestamp (ns from 9:59: 59)	Price	Size	Seq	
10:00:00	1,181,364,300	100	163.180	19844569	311,635,700	10:00:00	493	1,493,000,000	163.180	100	59411	
10:00:00	1,181,798,900	100	163.180	21549469	313,201,100	10:00:00	495	1,495,000,000	163.180	100	59412	
10:00:00	1,183,398,900	100	163.190	19113966	315,601,100	10:00:00	499	1,499,000,000	163.190	100	59416	
10:00:00	1,249,191,000	100	163.240	1402424	256,809,000	10:00:00	506	1,506,000,000	163.240	100	59420	
10:00:00	1,320,154,200	100	163.290	1402426	188,845,800	10:00:00	509	1,509,000,000	163.290	100	59421	
10:00:00	1,321,703,000	100	163.220	20927511	190,297,000	10:00:00	512	1,512,000,000	163.220	100	59422	
10:00:00	1,352,602,200	100	163.290	1402427	163,397,800	10:00:00	516	1,516,000,000	163.290	100	59424	
10:00:00	1,354,253,400	100	163.290	1402428	162,746,600	10:00:00	517	1,517,000,000	163.290	100	59426	
10:00:00	1,421,159,000	100	163.230	1402430	104,841,000	10:00:00	526	1,526,000,000	163.230	100	59431	
10:00:00	1,468,109,800	200	163.280	21549938	68,890,200	10:00:00	537	1,537,000,000	163.280	200	59432	
10:00:00	1,468,954,200	100	163.190	19844866	72,045,800	10:00:00	541	1,541,000,000	163.190	100	59434	
10:00:00	1,468,954,600	600	163.190	1402431	73,045,400	10:00:00	542	1,542,000,000	163.190	600	59435	
10:00:00	1,470,055,100	100	163.280	19844867	73,944,900	10:00:00	544	1,544,000,000	163.280	100	59436	
10:00:00	1,471,322,300	111	163.290	19114040	74,677,700	10:00:00	546	1,546,000,000	163.290	111	59437	
10:00:00	1,473,511,100	100	163.250	21549946	73,488,900	10:00:00	547	1,547,000,000	163.250	100	59438	
10:00:00	1,498,509,400	200	163.260	21549944	49,490,600	10:00:00	548	1,548,000,000	163.260	200	59439	
10:00:00	1,643,507,800	100	163.270	20927797	3,492,200	10:00:00	647	1,647,000,000	163.270	100	59464	
10:00:00	1,645,031,100	100	163.270	21550097	2,968,900	10:00:00	648	1,648,000,000	163.270	100	59465	
10:00:00	1,649,895,000	100	163.270	19845009	3,105,000	10:00:00	653	1,653,000,000	163.270	100	59466	
10:00:00	1,649,895,400	100	163.270	1402433	5,104,600	10:00:00	655	1,655,000,000	163.270	100	59467	
10:00:00	1,652,672,600	100	163.270	19845010	4,327,400	10:00:00	657	1,657,000,000	163.270	100	59468	
10:00:00	1,652,673,000	100	163.270	19845011	5,327,000	10:00:00	658	1,658,000,000	163.270	100	59469	
10:00:00	1,653,837,400	200	163.270	2923178	5,162,600	10:00:00	659	1,659,000,000	163.270	200	59470	
10:00:00	1,658,458,300	100	163.270	21550107	2,541,700	10:00:00	661	1,661,000,000	163.270	100	59472	
10:00:00	1,658,458,700	100	163.270	19845015	3,541,300	10:00:00	662	1,662,000,000	163.270	100	59473	
10:00:00	1,782,426,200	1800	163.220	19844964	2,573,800	10:00:00	785	1,785,000,000	163.220	1800	59515	
10:00:00	1,783,859,900	100	163.220	19845080	4,140,100	10:00:00	788	1,788,000,000	163.220	100	59524	
10:00:00	1,786,663,000	100	163.220	21624229	3,337,000	10:00:00	790	1,790,000,000	163.220	100	59525	
10:00:00	1,802,381,500	100	163.220	19845087	2,618,500	10:00:00	805	1,805,000,000	163.220	100	59535	
10:00:00	1,834,176,600	100	163.220	9896073	2,823,400	10:00:00	837	1,837,000,000	163.220	100	59548	
10:00:00	1,834,177,000	100	163.220	19845093	3,823,000	10:00:00	838	1,838,000,000	163.220	100	59550	
10:00:00	1,885,543,000	1800	163.220	18652515	2,457,000	10:00:00	888	1,888,000,000	163.220	1800	59564	