



**CALENDAR INFO:  
Historical Trading Hours and Holidays  
File Format Document**

**Version 1.0**

## Overview

In order to provide historical intraday time series data across many asset types and markets worldwide, Tick Data must research, collect, and store historical trading session information for each market. This includes regular session hours for day/night sessions, early closes, late opens, and closed markets due to holidays. This metadata must be kept current and maintained historically so that TickWrite can produce accurate time series files regardless of when the trade or quote occurred.

Until now, this information was only provided as encrypted metadata in TickWrite. However, after receiving many client requests for access to this hard-to-find data, we are pleased to now offer it in plain text.

For futures traders, this metadata is particularly important, as each individual symbol can have its own trading hours, and holidays can affect symbols traded on the same exchange differently. Furthermore, exchanges change these contract specifications far more frequently than most market participants realize.

We offer the Historical Trading Hours and Holidays dataset by individual equity market and then for all futures, all indices, and all indicators. The files can be downloaded nightly from our S3 (AWS cloud storage).

# Historical Trading Hours and Holidays – FUTURES, INDICES, INDICATORS

## Sample

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```
HOLIDAY,2015-05-22,2015-05-22,14:00,15:15,Friday,Friday,0,0
HOLIDAY,2015-05-25,2015-05-25,X:XX,X:XX,Monday,Monday,0,0
HOLIDAY,2015-07-03,2015-07-03,X:XX,X:XX,Friday,Friday,0,0
HOLIDAY,2015-09-07,2015-09-07,7:20,12:00,Monday,Monday,0,0
HOLIDAY,2015-11-26,2015-11-26,7:20,12:00,Thursday,Thursday,0,0
HOLIDAY,2015-11-27,2015-11-27,7:20,12:15,Friday,Friday,0,0
HOLIDAY,2015-12-24,2015-12-24,X:XX,X:XX,Thursday,Thursday,0,0
HOLIDAY,2015-12-25,2015-12-25,X:XX,X:XX,Friday,Friday,0,0
HOLIDAY,2016-01-01,2016-01-01,X:XX,X:XX,Friday,Friday,0,0
HOLIDAY,2016-01-18,2016-01-18,7:20,12:00,Monday,Monday,0,0
HOLIDAY,2016-02-15,2016-02-15,X:XX,X:XX,Monday,Monday,0,0
HOLIDAY,2016-03-25,2016-03-25,X:XX,X:XX,Friday,Friday,0,0
```

Each file shows the history of holidays and session hours by market, with one file per futures symbol (i.e. ES, TY, FV, etc.).

Entries that are marked in the first field as **All\_Holiday**, **Evening\_Holiday**, **Day\_Holiday**, or **Post\_Settlement\_Holiday** show individual holidays when the market is closed or partially closed. In futures markets, there are often early closes and late opens on and around holidays. These appear as events that show session hours for the relevant session or sessions. If the session hour fields are **X:XX**, the market was closed for the entire session. **All\_Holiday**, with **X:XX** in the time fields, is used if the market is closed for the entire day, all sessions.

Entries that are marked in the first field as **Evening**, **Day**, or **Post\_Settlement** show changes in official session hours. If the end date for an entry is in the future (i.e. 2068), that entry shows current session hour information. If a futures market opens Sunday night for Monday's trading day with different session hours than the rest of the week, there will be a current entry for MONDAY to MONDAY and a current entry for TUESDAY to FRIDAY.

## File Layout

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These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Session_type	Text	<p>Describes the type of entry:</p> <p><b>ALL_HOLIDAY:</b> The market is closed for one or more trading days, all sessions.</p> <p><b>EVENING_HOLIDAY:</b> The market is closed or partially closed for the night session that occurs prior to the Day session.</p> <p><b>DAY_HOLIDAY:</b> The market is closed or partially closed for the Day session.</p> <p><b>POST_SETTLEMENT_HOLIDAY:</b> The market is closed or partially closed for the night session that occurs after the Day session.</p> <p><b>EVENING:</b> Trading hours for a night session that occurs prior to the Day session.</p> <p><b>DAY:</b> Trading hours for the Day session. Some markets no longer have Day/Night sessions. In this case, DAY follows traditional Day Session hours.</p> <p><b>POST_SETTLEMENT:</b> Trading hours for a night session that occurs after the Day session but is part of the same trading day.</p>
Start_date	MM/DD/YYYY	First date the entry's trading hours took effect.
End_date	MM/DD/YYYY	Last date the trading hours were in effect. If this date occurs in the future, this entry contains the current session information.
Start_time	HH:MM	Start time of session. If a HOLIDAY, if "X:XX" market is closed for entire session. If a HOLIDAY shows a time, the market opened late, at the time specified.
End_time	HH:MM	End time of session. If a HOLIDAY, if "X:XX" market is closed for entire session. If a HOLIDAY shows a time, the market closed early, at the time specified.
Day_of_week_start	Text	Always a day of the week. The first trading day of the week to which the session hours pertain.

Day_of_week_end	Text	Always a day of the week. The last trading day of the week to which the session hours pertain.
Start_time_offset	Numeric	Always zero or negative, a number indicating that the open of the trading day occurs <i>n</i> days prior to the trading day. For example, if the EVENING session for a contract starts at 17:00 of the previous night, the value is -1.
End_time_offset	Numeric	Always zero or negative, the number indicating that the close of the trading day occurs <i>n</i> days prior to the trading day. For example, a market that has trading on Saturday until noon as part of the Monday session would show an EVENING session end time of 12:00 and an End_time_offset of -2.

# Historical Trading Hours and Holidays – EQUITIES

## Sample

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```
HOLIDAY,2015-04-03,2015-04-03,X:XX,X:XX,Friday,Friday
HOLIDAY,2015-05-25,2015-05-25,X:XX,X:XX,Monday,Monday
HOLIDAY,2015-07-03,2015-07-03,X:XX,X:XX,Friday,Friday
HOLIDAY,2015-09-07,2015-09-07,X:XX,X:XX,Monday,Monday
HOLIDAY,2015-11-26,2015-11-26,X:XX,X:XX,Thursday,Thursday
HOLIDAY,2015-12-25,2015-12-25,X:XX,X:XX,Friday,Friday
HOLIDAY,2016-01-01,2016-01-01,X:XX,X:XX,Friday,Friday
HOLIDAY,2016-01-18,2016-01-18,X:XX,X:XX,Monday,Monday
HOLIDAY,2016-02-15,2016-02-15,X:XX,X:XX,Monday,Monday
HOLIDAY,2016-03-25,2016-03-25,X:XX,X:XX,Friday,Friday
HOLIDAY,2016-05-30,2016-05-30,X:XX,X:XX,Monday,Monday
```

Each file shows the history of holidays and session hours by market, with one file per equity market (named by ISO code, i.e. US, GB, CA, etc.).

Entries that are marked in the first field as **Holiday** show individual holidays when the market is closed or partially closed. There can be early closes and late opens on and around holidays or in the case of an outage. These appear as **Holiday** events that show session hours. If the session hour fields are **X:XX**, the market was closed for the entire day.

Entries that are marked in the first field as **Pre-Market**, **Market**, or **Post-Market** show changes in official session hours. If the end date for an entry is in the future (i.e. 2068), that entry shows current session hour information. If a market opens Sunday night for Monday's trading day with different session hours than the rest of the week, there will be a current entry for MONDAY to MONDAY and a current entry for TUESDAY to FRIDAY.

## File Layout

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These fields are comma-separated and are laid out as follows:

<i>Field Name</i>	<i>Type</i>	<i>Description</i>
Session_type	Text	Describes the type of entry: <b>HOLIDAY</b> : The market is closed or partially closed for one or more days. <b>PRE_MARKET</b> : Trading hours for the Pre-Market session that occurs prior to the Day session. <b>DAY</b> : Trading hours for the Day session. <b>POST_MARKET</b> : Trading hours for the Post-Market session that follows the Day session.
Start_date	MM/DD/YYYY	First date the entry's trading hours took effect.
End_date	MM/DD/YYYY	Last date the trading hours were in effect. If this date occurs in the future, this entry contains the current session information.
Start_time	HH:MM	Start time of session. If a HOLIDAY, if "X:XX" market is closed for entire session. If a HOLIDAY shows a time, the market opened late, at the time specified.
End_time	HH:MM	End time of session. If a HOLIDAY, if "X:XX" market is closed for entire session. If a HOLIDAY shows a time, the market closed early, at the time specified.
Day_of_week_start	Text	Always a day of the week. The first trading day of the week to which the session hours pertain.
Day_of_week_end	Text	Always a day of the week. The last trading day of the week to which the session hours pertain.