



# US Equity Market Calendar Guide

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**algoseek | the market data company**

We provide research market data for machine learning and quantitative trading



## CONTACT US

We are here to help you do great things with our market and reference data. For questions, feedback, and other concerns, you may reach our team of experts using the following contact information:

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## INTRODUCTION

During each year there is a list of days when the US market is closed, such as Independence Day, Christmas, etc. Also, the market sometimes is closed early on the day before holidays such as Independence Day and Thanksgiving. For more information follow the link: <https://www.nyse.com/markets/hours-calendars>. It is very important to know holidays and early closes for the market for building data processing infrastructure for Equity/Options on a daily basis or historical backtesting. When you know that it is a holiday, daily processing infrastructure will not wait for data inputs and won't raise an alert that it is missing. Also, everything goes smoothly when the scheduled early close day appears, not raising an alert for cutting data feed. Early Closes data can help to identify historical unscheduled data feed cut-offs as well.

Both Holidays and Early Closes data as a part of the Market Calendar dataset provide dedicated information from 1998 up to the end of the current year.

## DATA ORGANIZATION AND FILE FORMAT

Algoseek provides US Equity Market Holidays and Early Closes data in plain text CSV files. The first row of the CSV file is a fixed header, and then rows of data correspond to a specific date ( see Table 1 and Table 2).

**Table 1: Holidays Sample Data**

TradeDate
20230102
20230116
20230220
20230407
20230529
20230619
20230704
20230904
20231123
20231225

**Table 2: Early Closes Sample Data**

TradeDate	MarketOpen	MarketClose
20181224	09:30	13:00
20190703	09:30	13:00
20191129	09:30	13:00
20191224	09:30	13:00
20201127	09:30	13:00
20201224	09:30	13:00
20211126	09:30	13:00
20221125	09:30	13:00
20230703	09:30	13:00
20231124	09:30	13:00

Tables 3 and 4 below provide the name, description, and data type for each data field in both Holidays and Early Closes data files.

**Table 3: Holidays CSV File Fields Schema**

Field	Type (Format)	Description
TradeDate	string (yyyyMMdd)	Trading date in yyyyymmdd format

**Table 4: Early Closes CSV File Fields Schema**

Field	Type (Format)	Description
TradeDate	string (yyyyMMdd)	Trading date in yyyyymmdd format
MarketOpen	string (HH:MM)	Market open time in format HH:MM
MarketClose	string (HH:MM)	Market close time in format HH:MM

Holidays and Early Closes data is publicly available at:

1. `s3://us-equity-market-holidays/holidays.csv` (direct download link: <https://us-equity-market-holidays.s3.amazonaws.com/holidays.csv>);



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2. `s3://us-equity-market-holidays/earlycloses.csv` (or use a direct link [us-equity-market-holidays.s3.amazonaws.com/earlycloses.csv](https://us-equity-market-holidays.s3.amazonaws.com/earlycloses.csv)).