US Equity Trading Halts Guide

version 1.0.0 (Aug 2025)

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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REVISION SUMMARY

Effective Date	Version	Revision Type	Description
Aug 27, 2025	1.0.0	Release	An initial version of the dataset

INTRODUCTION

This dataset provides detailed information on trading halts in U.S. equity markets. Trading halts are regulatory or exchange-imposed pauses in trading for specific securities, often triggered by significant news dissemination, volatility events, or market imbalance. The dataset consolidates halt events across all U.S. equity exchanges, including reason codes, initiation and resumption timestamps, and security-level metadata.

Each record captures a single halt event and includes key attributes such as halt reason code, regulatory body, timestamps, affected venue(s), and the nature of the halt (regulatory, operational, or volatility-related). Security identifiers, SecId and ASID, are added for cross-referencing and integration with other U.S. equity datasets.

DATA FEEDS

The dataset is built based on the data disseminated by the CTA and UTP data feeds.

CTA (Consolidated Tape Association) Feed
The CTA feed provides real-time and end-of-day data on equity trading activity, including trading halts, for NYSE, NYSE American, and other listed securities. It aggregates information from multiple exchanges and disseminates official halt notifications, making it a primary source for tracking regulatory trading interruptions.

UTP (Unlisted Trading Privileges) Feed
The UTP feed delivers trading data, including halt events, for NASDAQ-listed and other securities eligible for unlisted trading privileges. It consolidates halt information from participating exchanges and ensures the timely distribution of halt status updates, supporting comprehensive coverage of trading halts across U.S. equity markets.

DATA ORGANIZATION AND FILE FORMAT

algoseek provides Equity Trading Halts data in plain-text CSV files. Data files have fixed headers and rows of corresponding data (see Table 1). The data is Date-based aggregated; thus, all trading-halt data for the universe of US equity securities for a specific trading date is stored in a single CSV file.

Table 1: Sample Equity Trading Halts Data

Date	20250814	20250814
SecId	9014165	35883
ASID	1010000000028129	1010000000010055

Symbol	RYOJ	ACCS
OrigExch	Nasdaq	NYSE American
Plan	UTP	CTA
EodStatus	Trading	Trading
HaltDate	20250812	20250814
HaltTimeExch	04:00:00.063816441	09:37:07.217396728
HaltTimeSIP	04:00:00.063847380	09:37:07.217439753
CtaLastPricePreHalt		10.17
ResumeDate	20250814	20250814
UtpQuoteResumeTimeExch	09:50:00.000136045	
UtpQuoteResumeTimeSip	09:50:00.000202311	
TradeResumeTimeExch	10:12:11.775904378	09:42:07.217422319
TradeResumeTimeSIP	10:12:11.775973319	09:42:07.217457781
AsNormRsnCode	O	V
AsNormRsn	Security Offering	Volatility Pause
ExchRsnCode	IPOQ	M
HaltCaseSeq	1	1
TotalMessages	3	2

Table 2 below summarizes the name, brief description, and data type for each data field (column) in the US Equity Trading Halts CSV file.

Table 2: US Equity Trading Halts Fields and Descriptions

Field	Type (Format)	Description
Date	string (yyyymmdd)	Date on which this record was processed
SecId	integer	algoseek unique security identifier. May be empty, e.g., for test symbols
ASID	integer	algoseek unique security identifier. May be empty, e.g., for test symbols

Symbol	string	Ticker symbol of the security (e.g., AAPL, MSFT). May include test symbols from exchanges for completeness
OrigExch	string	Exchange on which the trading halt originated, typically the primary listing venue
Plan	string	SIP plan under which the trading halt was reported. Allowed values: CTA, UTP
EodStatus	string	Trading status of the security at market close: either "Halted" (still halted) or "Trading" (resumed by close)
HaltDate	string (yyyymmdd)	Date when the present halt began. Format yyyymmdd
HaltTimeExch	string (HH:MM:SS.mmmuuunnn)	Exchange-provided timestamp (nanosecond accuracy) when the halt was activated. Format HH:MM:SS.mmmuuunnn
HaltTimeSIP	string (HH:MM:SS.mmmuuunnn)	SIP-provided timestamp when the halt message was disseminated. Format HH:MM:SS.mmmuuunnn
CtaLastPricePreHalt	decimal	Last price before the trading halt from CTA-plan exchanges. Not available for UTP-plan securities
ResumeDate	string (yyyymmdd)	Date on which trading resumed. Format yyyymmdd
UtpQuoteResumeTimeExch	string (HH:MM:SS.mmmuuunnn)	Exchange-provided timestamp when quotation resumed for UTP-plan securities
UtpQuoteResumeTimeSip	string (HH:MM:SS.mmmuuunnn)	SIP-provided timestamp when quotation resumed for UTP-plan securities.
TradeResumeTimeExch	string (HH:MM:SS.mmmuuunnn)	Exchange-provided timestamp when the security resumed trading
TradeResumeTimeSIP	string (HH:MM:SS.mmmuuunnn)	SIP-provided timestamp when the resumption message was disseminated
AsNormRsnCode	string	Algoseek-normalized reason code(s) separated by a semicolon
AsNormRsn	string	Algoseek-normalized reason description(s) separated by a semicolon

ExchRsnCode	string	Exchange-original reason code(s) separated by a semicolon
HaltCaseSeq	string	Sequence number for halt cases during a trading session
TotalMessages	integer	Total number of messages for the halt

SPECIAL CASES AND FIELD NORMALIZATION

- A trading halt may persist beyond the end of the trading session. In such cases, the resumption fields, including *ResumeDate, UtpQuoteResumeTimeExch, UtpQuoteResumeTimeSIP, TradeResumeTimeExch,* and *TradeResumeTimeSIP* will remain blank until the halt is lifted.
- NASDAQ (UTP) may not provide a reason code at the start of a halt. The reason may only become available when the quotation resumes.
- Multiple halt reasons may be reported for the same event. In such cases, reason fields will contain values separated by a semicolon.
- Halt times reflect the dissemination of the halt notice, not necessarily the exact moment trading stopped.
- The Plan field indicates which SIP feed (UTP or CTA) reported the halt and determines how certain fields are interpreted.
- Normalization of tape halt reasons and descriptions will follow the mapping table below. This table aligns CTA and UTP codes into a unified schema using a *Normalized Description* and a *Normalized Code*.

NORMALIZATION TABLES

Table 3: algoseek normalization table for CTA messages

algoseek Normalized Description	algoseek Normalized Code	CTA Description	CTACode	Regulatory	Non Regulatory
Reason Not Available	<space>	Halt Reason Not Applicable	<space>		
Additional Information Requested	A	Additional Information Requested	A	X	
Regulatory Concern	C	Regulatory Concern	C	X	
News Released	D	News Released (formerly News Dissemination)	D	X	
ETF Component Prices Not Available	F	ETF Component Prices Not Available	F	X	
Volatility Pause	V	Order Imbalance Limit-Up-Limit Down (LULD) Trading Pause	I M	X	X
Security Offering	O	New Security Offering	O		
Corporation Action	N	Corporate Action Merger Effective	N E	X	
News Pending	P	News Pending	P	X	
Quote Not Available	NQ	Intraday Indicative Value Not Available	V	X	
Operational	X	Operational	X		X
Non Compliance	NC	Sup-Penny Trading	Y		X
Market-Wide Circuit Breaker Level 1 – Breached	1	Market-Wide Circuit Breaker Level 1 – Breached	1	X	
Market-Wide Circuit Breaker Level 2 – Breached	2	Market-Wide Circuit Breaker Level 2 – Breached	2	X	
Market-Wide Circuit Breaker Level 3 – Breached	3	Market-Wide Circuit Breaker Level 3 – Breached	3	X	
Market Wide Circuit Breaker Resumption	0				

Table 4: algoseek normalization table for UTP messages

algoseek Normalized Description	algoseek Normalized Code	UTPDescription	UTPCode	Regulatory	Non Regulatory
Reason Not Available	<space>	Reason Not Available	<space>		
Additional Information Requested	A	Trading Halted; For information requested by NASDAQ	T12	X	
Regulatory Concern	C	Halt Regulatory Concern Halt SEC Trading Suspension Regulatory Halt Extraordinary Market Activity	H11 H10 T6	X	
News Released	D	* Halt News Dissemination * News and Resumption Times	T2 T3	X	
ETF Component Prices Not Available	F	Halt ETF	T8	X	
Volatility Pause	V	Single Stock Trading Pause In Affect Volatility Trading Pause Volatility Trading Pause - Straddle Condition Single Stock Trading Pause / Quotation-Only Period	T5 LUDP LUDS T7	X	X
Security Offering	O	IPO Issue not yet Trading New Issue Available IPO security released for quotation IPO security / positioning window extension Issue Available	IPO1 R1 IPOQ IPOE R2		
Corporation Action	N	Corporate Action	M1	X	
News Pending	P	Halt News Pending Issuer News Not Forthcoming; Quotations/Trading to Resume	T1 C3	X	
Quote Not Available	NQ	Quotation Not Available	M2	X	
Operational	X	Operations Halt, Contact Market Operations	Q1		X
Non Compliance	NC	Halt Non ComplianceHalt Filings Not Current Qualification Issues	H4 H9 R4		X

		Reviewed/Resolved; Quotations/Trading to Resume Filling Requirements Satisfied/Resolved; Quotations/Trading to Resume Qualification Halt ended; maint. Req. met; Resume Qualification Halt Concluded; Filings Met; Quotes/Trades to Resume Trade Halt Concluded By Other Regulatory Auth; Quotes/Trades Resume	R9 C4 C9 C11		
Market-Wide Circuit Breaker Level 1 – Breached	1	Market-Wide Circuit Breaker Level 1 Market Wide Circuit Breaker Resumption (if previously level 1)	MWC1 MWC0	X	
Market-Wide Circuit Breaker Level 2 – Breached	2	Market-Wide Circuit Breaker Level 2 Market Wide Circuit Breaker Resumption (if previously level 3)	MWC2 MWC0	X	
Market-Wide Circuit Breaker Level 3 – Breached	3	Market-Wide Circuit Breaker Level 3 Market-Wide Circuit Breaker - Carry over from previous day Market Wide Circuit Breaker Resumption (if previously level 3)	MWC3 MWC0	X	
Market Wide Circuit Breaker Resumption	0	Market Wide Circuit Breaker Resumption	MWCQ		