TRADE FILE (SECURITIES MARKET)

Update History

No.	Issue Date	Details
1	2013-09-30	First Issue
2	2018-01-22	Revised Edition with the following updates, with effect from the issue of 05 February 2018: • Section Overview - Updated contents description for files • Section 1 - Updated values description for TrdType

The Trade file is in binary format and contains two types of messages – ***Trade*** & ***TradeCancel***. There are totally 9 files, each contains all trades and trade cancels from a stock group.

The filename of the 9 Trade files to be found in each issue:

File Name	Contents
MC20_Trade_YYYYMMDD	Trade File for stock group #1
MC21_Trade_YYYYMMDD	Trade File for stock group #2
MC22_Trade_YYYYMMDD	Trade File for stock group #3
MC23_Trade_YYYYMMDD	Trade File for stock group #4
MC24_Trade_YYYYMMDD	Trade File for stock group #5
MC25_Trade_YYYYMMDD	Trade File for stock group #6
MC26_Trade_YYYYMMDD	Trade File for stock group #7
MC27_Trade_YYYYMMDD	Trade File for stock group #8
MC28_Trade_YYYYMMDD	Trade File for stock group #9

1) YYYYMMDD is the date of the Trade file

2) If there is no record in the file, a dummy file with zero-length size will be provided.

The layout of the Trade file is as follows:

<Trade><Trade>...<TradeCancel>…<Trade>

Followings are the message layouts of the ***Trade*** and ***TradeCancel***

1. Trade (50)

Offset	Field	Format	Len	Description	Values
0	MsgSize	Uint16	2	Size of the message	
2	MsgType	Uint16	2	Type of message.	50 Trade
4	SecurityCode	Uint32	4	Uniquely identifies a security available for trading	5 digit security codes with possible values 1 – 99999
8	TradeID	Uint32	4	Unique identifier per security for each trade performed within the trading system. The ID is reset for each trading day.	Starting from 1, incrementing by 1 for each trade
12	Price	Int32	4	Price	3 implied decimal places
16	Quantity	Uint32	4	Number of shares	
20	TrdType	Int16	2	Public trade type.	0 Automatch normal (<space>) 4 Late Trade (Off-exchange previous day) (“P”) 22 Non-direct Off-Exchange Trade (“M”) 100 Automatch internalized (“Y”) 101 Direct off-exchange Trade (“X”) 102 Odd-Lot Trade (“D”) 103 Auction Trade (“U”) 104 Overseas Trade
22	Filler	String	2		
24	TradeTime	Uint64	8	Time of trade	The number of nanoseconds elapsed since midnight Coordinated Universal Time (UTC) of January 1, 1970 TradeTime precision is currently provided to the nearest second.
Total Length.....			32		

2. TradeCancel (51)

Offset	Field	Format	Len	Description	Values
0	MsgSize	Uint16	2	Size of the message	
2	MsgType	Uint16	2	Type of message.	51 Trade cancel
4	SecurityCode	Uint32	4	Uniquely identifies a security available for trading	5 digit security codes with possible values 1 – 99999
8	TradeID	Uint32	4	Unique identifier per security for each trade performed within the trading system. The ID is reset for each trading day.	Starting from 1, incrementing by 1 for each trade
Total Length.....			12		