

TRADE TICKER FILE (SECURITIES MARKET) (CSV FORMAT)

Update History

No.	Issue Date	Details
1	2015-11-02	First Issue
2	2018-01-22	Revised Edition with the following updates, with effect from the issue of 05 February 2018: <ul style="list-style-type: none">- Updated values description for Trade Type

Trade Ticker File is in comma separated values (.csv) format and contains only one type of information – **TradeTicker**. There is only one Trade Ticker File for trade tickers of all securities with filename MC10_TradeTicker_YYYYMMDD.CSV, where YYYYMMDD is the date of the Trade Ticker file.

The layout of Trade Ticker File is as follows:

Field	Format	Description	Values
Filler	Null	Filler	Null
Security Code	Integer Variable length	Uniquely identifies a security available for trading	5 digit security codes with possible values 1 – 99999
Ticker ID	Integer Variable length	Unique identifier per security for each trade ticker generated within the trading system. The ID is unique per security for each trading day.	Starting from 1 , incrementing by 1 for each trade ticker
Price	Numeric Variable length	Price	
Aggregate Quantity	Integer Variable length	Aggregated number of shares.	Remaining quantity if Trade Cancel Flag = Y
Trade Time	Integer 14 bytes	Time of trade	Format is YYYYMMDDHHMMSS where, YYYY Year MM Month DD Day HH Hour MM Minute SS Second Not applicable for Trade Cancel (Record Type = C)
Trade Type	Numeric Variable length	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") Not applicable when Trade Cancel Flag = Y
Trade Cancel Flag	X(1)	Indicates that a trade covered in the original Trade Ticker has been cancelled	Y Cancelled N Not cancelled