

TRADE 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 contents description for files- Updated values description for Trade Type

Trade File is in comma separated values (.csv) format and contains 2 types of information – **Trade** and **Trade Cancel**. There are totally 9 files, each contains all trades and trade cancels in a stock group in the trading system.

Altogether there are 9 Trade Files and their names are:

File Name	Contents
MC20_Trade_YYYYMMDD.CSV	Trade File for stock group #1
MC21_Trade_YYYYMMDD.CSV	Trade File for stock group #2
MC22_Trade_YYYYMMDD.CSV	Trade File for stock group #3
MC23_Trade_YYYYMMDD.CSV	Trade File for stock group #4
MC24_Trade_YYYYMMDD.CSV	Trade File for stock group #5
MC25_Trade_YYYYMMDD.CSV	Trade File for stock group #6
MC26_Trade_YYYYMMDD.CSV	Trade File for stock group #7
MC27_Trade_YYYYMMDD.CSV	Trade File for stock group #8
MC28_Trade_YYYYMMDD.CSV	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 each Trade 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
Record Type	X(1)	Identifier for Trade or Trade Cancel	T Trade C Trade Cancel
Trade ID	Integer Variable length	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
Price	Numeric Variable length	Price	Not applicable for Trade Cancel (Record Type = C)
Quantity	Integer Variable length	Number of shares	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") 104 Overseas Trade Not applicable for Trade Cancel (Record Type = C)
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)