Eqiuties and FX market

Detailed File Layout for Full Orders Log (type A):

Field name	Type	Description
NO	*Int*	Sequence number
SECCODE	*String*	Ticker
BUYSELL[1]	*Char*	Direction B= Buy S= Sell
TIME[2]	*LongInt*	Time in microseconds **HHMMSSZZZXXX** beginning from march 2016 Time in milliseconds HHMMSSZZZ to march 2016
ORDERNO	*Int*	Order ID
ACTION	*Byte*	Event type 0= order cancellation 1= order placement 2= trade
PRICE[3]	*Float*	Order price
VOLUME	*Int*	Volume for action=1 – visible volume of an order for action=2 – trade volume for action=0 – rest volume of an order
Filled for trades only		
TRADENO	*Int*	Trade id
TRADEPRICE	*Float*	Trade price

Sample records for Full Orders Log (type A):

NO	SECCODE	BUYSELL	TIME	ORDERNO	ACTION	PRICE	VOLUME	TRADENO	TRADEPRICE
30818	LSRG	S	100000429850	30789	2	574.9	10	1961689585	575
30819	NLMK	B	100000430356	30790	1	63.21	1780		
30831	ELTZ	S	100000435125	25211	0	824.6	150		

Zipped file size for 1 month data: 1-3 Gb. CSV format

Notes:

1. *Trade direction Buy/Sell is available from January 2011*
2. *zero-valued PRICE followed by a non-zero VOLUME within the same row, for example*:

   4, TGKI, B, 103000000,4,1,0,40000000, ,

   means market order, which is executed immediately at current market price, available in the trading system at the moment.
3. *TIME has microsecond precision beginning from march 2016*

Detailed File Layout for Top of the Book (type B):

Field name	Type	Description
SECCODE	*String*	Ticker
BUYSELL[1]	*Char*	Direction B= Buy S= Sell
TIME[2]	*LongInt*	Time in microseconds **HHMMSSZZZXXX** beginning from march 2016 Time in milliseconds HHMMSSZZZ to march 2016
TRADENO	*Int*	Trade id (filled for trades only)
PRICE	*Float*	Best price (for trades - trade price)
VOLUME	*Int*	Total volume standing for the best price (for trades - trade volume)

Sample records for Top of the Book (type B):

SECCODE	BUYSELL	TIME	TRADENO	PRICE	VOLUME
SBER	S	100000429324		96.47	300
SBER	S	100000430955		96.41	1500
GAZP	B	100000435233	25211	147.6	450

Zipped file size for 1 month data: 0.5-1 Gb. CSV format

Notes:

1. *Trade direction Buy/Sell is available from January 2011*
2. *TIME has microsecond precision beginning from march 2016*

Derivatives market

Detailed File Layout for Full Orders Log (type A):

Field name	Type	Description
SYMBOL	*String*	Ticker
SYSTEM	*Char*	instrument type: F- futures, C(P)- call(put) options
TYPE	*Char*	Order direction (B - buy, S - sell)
MOMENT	*LongInt*	Date and Time YYYYMMDDHHMMSSZZZ
ID	*Int*	Order ID
ACTION	*Byte*	Event type (0 - order cancellation, 1 - order placement, 2 - trade)
PRICE	*Float*	Order price
VOLUME	*Int*	Order volume (for action = 2 - trade volume)
Filled for trades only (ACTION=2)		
ID_DEAL	*Int*	Trade ID
PRICE_DEAL	*Float*	Trade price

Sample records for Full Orders Log (type A):

SYMBOL	SYSTEM	TYPE	MOMENT	ID	ACTION	PRICE	VOLUME	ID_DEAL	PRICE_DEAL
RIM1	F	B	20110531190000900	4000649468	0	188030	2		
SRM1	F	S	20110531190000900	4000649496	1	9807	20		
SRM1	F	B	20110531190002100	4000649487	2	9777	3	327626573	9777

Zipped file size for 1 month data: 1-3 Gb. CSV format

Detailed File Layout for Top of the Book (type B):

Field name	Type	Description
SYMBOL	*String*	Ticker
SYSTEM	*Char*	instrument type: F- futures, C(P)- call(put) options
TYPE	*Char*	Order direction (B - buy, S - sell)
MOMENT	*LongInt*	Date and Time YYYYMMDDHHMMSSZZZ
ID_DEAL	*Int*	Trade ID (filled for trades only)
PRICE	*Float*	Best price (for trades - trade price)
VOLUME	*Int*	Total volume standing for the best price (for trades - trade volume)

Sample records for Top of the Book (type B):

SYMBOL	SYSTEM	TYPE	MOMENT	ID_DEAL	PRICE	VOLUME
RIM1	F	B	20110531190000900		188030	2000
SRM1	F	S	20110531190001900		9807	120
SRM1	F	B	20110531190002300	327626573	9807	30

Zipped file size for 1 month data: 0.5-1 Gb. CSV format

Trades with open interest change (additional data)

Field name	Type	Description
SYMBOL	*String*	Ticker
SYSTEM	*Char*	instrument type: F- futures, C(P)- call(put) options
MOMENT	*LongInt*	Date and Time YYYYMMDDHHMMSSZZZ
ID_DEAL	*Int*	Trade ID
PRICE_DEAL	*Float*	Trade price
VOLUME	Int	Trade volume
OPEN_POS	Int	Open interest (in contracts)
DIRECTION	Char	Trade direction

***Trades** are additional data for Full Orders Log (Type A) and Top of the Book (type B) data on Derivatives market.*