Information about Orders and Trades: fields format specification

Field name	Type	Field description
NO	Int	Sequence number
SECCODE	String	Ticker
BUYSELL[1]	Char	Direction B= Buy S= Sell
TIME[2]	Time	Time in microseconds HH:MM:SS.ZZZXXX beginning from May 30, 2022 Time in milliseconds HH:MM:SS.ZZZ to May 30, 2022
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 (ACTION=2)		
TRADENO	Int	Trade id
TRADEPRICE	Float	Trade price

Sample records

NO	SECCODE	BUYSELL	TIME	ORDERNO	ACTION	PRICE	VOLUME	TRADENO	TRADEPRICE
605255	FB	S	10:15:44.268691	2386487827	2	188.38	3	1451906	188.38000000
605399	AAPL	S	10:15:45.583340	2386488116	1	167.91	45		
3830368	WHR	B	13:12:42.322691	2392613706	1	179.54	20		

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1 Trade direction Buy/Sell is available from January 2011

2 Field TIME has microsecond precision beginning from May 30, 2022

3 Zero-valued PRICE followed by a non-zero VOLUME within the same row, means market order, which is executed immediately at current market price, available in the trading system at the moment:

4, AAPL,B,10:30:00.000,4,1,**0**,40000000,,