

Derivatives Market and Standard sector

Detailed File Layout for types A and B:

Order Log - Information on all trades and all orders (type A)		
	Format	Description
SYMBOL	c25	instrument code
SYSTEM	c1	F- futures, C(P)- call(put) options, S- RTS Standard
TYPE	c1	B- buy, S- sell,
MOMENT	t	Trade time
ID	i8	quote id
ACTION	i1	0- quote was deleted, 1- quote was added, 2- trade
PRICE	d16.5	quote price
VOLUME	i8	quote(trade) volume in contracts(shares)
ID_DEAL	i8	trade id
PRICE_DEAL	d16.5	trade price
Top of the Book - Information on all trades and best orders (type B)		
	Format	
SYMBOL	c25	instrument code
SYSTEM	c1	F- futures, C(P)- call(put) options, S- RTS Standard
TYPE	c1	B- buy, S- sell,
MOMENT	t	Trade time
ID_DEAL	i8	trade id
PRICE	d16.5	quote price
VOLUME	i8	quote(trade) volume in contracts(shares)
Deals - all trades with information on open positions (application for types A and B)		
	Format	
SYMBOL	c25	instrument code
SYSTEM	c1	F- futures, C(P)- call(put) options, S- RTS Standard
MOMENT	t	Trade time
ID_DEAL	i8	trade id
PRICE_DEAL	d16.5	trade price
VOLUME	i8	quote(trade) volume in contracts(shares)
OPEN_POS	i8	open positions
DIRECTION	c1	trade direction Buy/Sell

Sample records for type A (Order Log):

#SYMBOL	SYSTEM	TYPE	MOMENT	DEAL_ID	PRICE	VOLUME	
RI180000BR1	P	S	20110531194810000	327648497	1010.00000	13	Deal
RI180000BR1	P	B	20110531194810000		1010.00000	63	Order

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

#SYMBOL	SYSTEM	TYPE	MOMENT	DEAL_ID	PRICE	VOLUME	
RI180000BR1	P	S	20110531194810000	327648497	1010.00000	13	Deal
RI180000BR1	P	B	20110531194810000		1010.00000	63	Order

Sample records of application for types A and B (Deals):

#SYMBOL	SYSTEM	MOMENT	ID_DEAL	PRICE_DEAL	VOLUME	OPEN_POS	DIRECTION
LKM1	F	20110531190001200	327626591	18200.00000	37	152918	S
RI180000BR1	P	20110531194810000	327648497	1010.00000	13	118858	S

File size

Type A – Order Log	Type B – Top of the Book	Format
Compressed file size	Compressed file size	
1 - 3 Gb. - Futures&Options 0.5 - 1 Gb. - Standard	0.5 - 1 Gb.	CSV

Note:

Sample files for June 2011 are available [here](#)