RTS historical data format specification

Field name	Type	Description
NO	*Int*	Record number
SECCODE	*String*	Instrument code
BUYSELL	*Char*	Buy/sell sign B= Buy S= Sell
TIME	*LongInt*	Time in HHMMSSZZZXXX format since March 2016 Time in HHMMSSZZZ format until March 2016
ORDERNO	*Int*	Order number
ACTION	*Byte*	Event type: 0=Withdrawal of the order 1=Setting of the order 2=Trade
PRICE	*Float*	Order price
VOLUME	*Int*	Volume For action=1 – Visible volume of the delivered order For action=2 – Trade volume For action=0 – The rest of the visible part of the order
The following fields are filled in only for deals (ACTION=2)		
TRADENO	*Int*	Trade number
TRADEPRICE	*Float*	Trade price

Example

NO	SECCODE	BUYSELL	TIME	ORDERNO	ACTION	PRICE	VOLUME	TRADENO	TRADEPRICE
1605255	FB	S	10:30:45.374	2386487827	2	188.38	3	1451906	188.38000000
1605399	AAPL	S	10:30:45.452	2386488116	1	167.91	45		
13830368	WHR	B	13:12:42.322	2392613706	1	179.54	20		

Notes:

1. The values of the buy/Sell trades direction parameter are available from January 2011
2. A value of zero setting the price (PRICE) indicates the "market" application, which marks the best counter application/applications available in the trading system at that point in time:

   4, AAPL,B,103000000,4,1,0,40000000,,

3. Time (TIME) with an accuracy of microseconds from March 2016. Until March 2016 time in milliseconds.