Market Data Trade History

This page describes the Trades file, which contains the current trading day's executions in all exchange listed instruments. The Trades file is refreshed throughout the trading day and contains the same information disseminated over Real-time Market Data (OCTP) feeds. Trade events are reported at the instrument level. As such calendar spread transactions appear as a single record with the EntryLegPriceNear field indicating the price of the cleared front leg. The back leg is calculated by adding the EntryLegPriceNear to the EntryPrice of the trade record.

Overview:

Access to Content

File Cycle	Each business day excluding holidays between 0800 and 1730 EST (Updated every 10 minutes)
File Name	TRADES.YYYYMMDD.csv
Connectivity	The public FTP server https://ftp.onechicago.com is accessible over general internet
File Overview	The file is comma separated value (CSV) with column headers in the first row
File Location	https://ftp.onechicago.com/market_data/trade_history/

Field Names and Definitions

Field Name	Field Type	Length	Description
MPSecID	int	20	Exchange assigned instrument identifier.
Symbol	string	6	Exchange assigned listing symbol.
SecuritySubType	string	2	S = SSF B = Block E = EFP BS = Block Calendar Spread SS = Calendar Spread
MaturityDate	string	8	YYYYMMDD
MaturityDateBack	string	8	For spread instruments, field is populated with expiration date of back leg. YYYYMMDD
EntryType	int	1	4 = Trade 5 = Trade Bust
EntryPrice	double	double	The executed trade price.
EntrySize	double	double	The executed trade size (number of contracts).
ReferenceID	int	15	Exchange assigned identifier for referencing a specific trade event.
EntryRate	double	double	Applicable for SecuritySubType: S, E, BS, SS The implied rate expressed as a decimal, derived at the time of the transaction. Default value is 0 for non-applicable records.
TransactTime	string		UTC time of transaction. YYYY-MM-DD HH:MM:SS.ssssss
NetChangePx	double	double	Applicable for SecuritySubType: S and B Change in price based off of prior trading day's settlement. Default value is 0 for non-applicable records.
EntryLegPriceNear	double	double	Applicable for SecuritySubType: E, BS, and SS The executed trade price of the near term leg. Default value is 0 for non-applicable records.

Sample File

TRADES.20181018.csv