

Sierra Chart Custom

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HISTORICAL_TRADES_REQUEST [s_HistoricalTradesRequest structure] Client >> Server

This is a message from the Client to the Server to request trades for a given symbol and trade account. A trade consists of an opening trade order fill and a closing trade order fill which constitute a single trade.

A trade can be long or short.

Field Name	Field Description
[unsigned int16] Size	The standard message size field. Automatically set by constructor.
[unsigned int16] Type	The standard message type field. Automatically set by constructor. Value: 10100.
[int32] RequestID	A unique request identifier. The Server will return the same identifier in the HISTORICAL_TRADES_RESPONSE response.

[char] Symbol	Leave empty if want all trades for all symbols for the specified TradeAccount. Otherwise, request trades for given Symbol identifier.
[char] TradeAccount	This specifies the particular Trade Account to request trades for.
[t_DateTime] StartDateTime	The StartDateTime field specifies to the Server to return trades starting with the date-time specified.

HISTORICAL_TRADES_RESPONSE [s_HistoricalTradesResponse structure] Server >> Client

This is a message from the Server to the Client providing an individual trade in response to a [HISTORICAL_TRADES_REQUEST](#) message.

The Server is expected to send this message to the Client in response to a [HISTORICAL_TRADES_REQUEST](#) message even when there are no trades to return.

Field Name	Field Description
[unsigned int16] Size	The standard message size field. Automatically set by constructor.
[unsigned int16] Type	The standard message type field. Automatically set by constructor. Value: 10102.
[int32] RequestID	The RequestID specified in the HISTORICAL_TRADES_REQUEST message from the Client.

[char] Symbol	The symbol the trade is for.
[char] TradeAccount	This is the trade account that the trade associated with.
[t_DateTime] EntryDateTime	This is the Date and Time of the trade entry.
[t_DateTime] ExitDateTime	This is the Date and Time of the trade exit.
[double] EntryPrice	This is the price of the trade entry.
[double] ExitPrice	This is the price of the trade entry.
[BuySellEnum] TradeType	The side for the entry fill. Either Buy or Sell.
[double] EntryQuantity	This is the quantity of the trade entry.
[double] ExitQuantity	This is the quantity of the trade exit.
[double] MaxOpenQuantity	This is the maximum quantity of the trade.

[double] ClosedProfitLoss	This is the profit/loss for the trade.
[double] MaximumOpenPositionLoss	This is the maximum loss during the life of the trade.
[double] MaximumOpenPositionProfit	This is the maximum profit during the life of the trade.
[double] Commission	This is the commission for the trade.

HISTORICAL_TRADES_REJECT [s_HistoricalTradesReject structure] Server >> Client

If the Server is unable to serve the request for a [HISTORICAL_TRADES_REQUEST](#) message received, for a reason other than there not being any historical trades, then send this message to the Client.

Field Name	Field Description
[unsigned int16] Size	The standard message size field. Automatically set by constructor.
[unsigned int16] Type	The standard message type field. Automatically set by constructor. Value: 10101.
[int32] RequestID	This is set to the RequestID field sent in the HISTORICAL_TRADES_REQUEST message.

[char] RejectText	Free-form text indicating the reason for rejection.
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REPLAY_CHART_DATA [s_ReplayChartData structure] Client >> Server

The **REPLAY_CHART_DATA** message is used to request the replay of data which is sent over the [DTC Protocol Server](#) port.

The replay data is sent using the [HISTORICAL_PRICE_DATA_RECORD_RESPONSE](#) message.

The data is served from the historical Intraday data file for the symbol. Only the data that is contained within the existing historical Intraday data file for the symbol will be served.

It is possible also to submit ordersthrough the DTC Server for the symbol being replayed that will be filled using the pricing from this replaying data. When submitting an order to the DTC Server, it is necessary to associate it with the replaying data for it to fill using that replaying data. The following fields need to be set on the [submitted order](#):

- **TradeAccount:** Must match the TradeAccount field specified with the **REPLAY_CHART_DATA** message.
- **ForDataReplay:** Set to 1. Currently only supported with JSON encoding.
- **ReplaySymbol:** Must match the Symbol field specified with the **REPLAY_CHART_DATA** message. Currently only supported with JSON encoding.
- **SubAccountIdentifier:** Must match the SubAccountIdentifier field specified with the **REPLAY_CHART_DATA** message. Currently only supported with JSON encoding.

It is also supported to submit option orders that will be filled using option price data generated from this replaying data. The option prices are calculated using the standard Black Scholes model.

The options symbol format is **[Underlying]-[Strike]-[CP (Call or Put)]-[YYYYMM]-STK_OPT-[Exchange (optional)]**.

It is also supported to submit options spread orders where the Symbol is formatted using the [Custom Calculated Symbols](#) format. Therefore, these symbols must be entered into the Sierra Chart **Global Symbol Settings** as documented on the Custom Calculated Symbols page.

Field Name

[\[unsigned int16\]](#) **Size**

[\[unsigned int16\]](#) **Type**

[\[unsigned int32\]](#) **RequestID**

[\[char\]](#) **Symbol**

[\[char\]](#) **TradeAccount**

[\[char\]](#) **TimeZone**

[\[t_DateTimeWithMilliseconds\]](#) **StartDateTimeForInitialData**

[\[t_DateTimeWithMilliseconds\]](#) **StartDateTime**

[\[t_DateTimeWithMilliseconds\]](#) **StopDateTime**

[\[unsigned int16\]](#) **SessionBeginTimeInSeconds**

[\[unsigned int16\]](#) **SessionEndTimeInSeconds**

[\[float\]](#) **ReplaySpeed**

[\[int32\]](#) **BarTimeInSeconds**

[\[unsigned int8\]](#) **PauseReplayAfterInitialDataSent**

[\[unsigned int8\]](#) **UseSavedPriorState**

[\[float\]](#) **SymbolVolatility**

[\[float\]](#) **InterestRate**

[\[int32\]](#) **NumberOfOrdersToTriggerFinishToStopDateTime**

[\[int32\]](#) **MaximumNumberOfOrdersPerReplaySession**

[\[int32\]](#)

NumberOfDaysForInitialDataFromBeforeLastSavedDateTime

[\[unsigned int32\]](#) **SubAccountIdentifier**

[\[int32\]](#) **OptionsPriceSendIntervallInSeconds**

REPLAY_CHART_DATA_PERFORM_ACTION

[s_ReplayChartDataPerformAction structure] Client >> Server

The **REPLAY_CHART_DATA_PERFORM_ACTION** message is used to subsequently control the replay after it has been started with the [REPLAY_CHART_DATA](#) message.

Field Name	Field Description
[unsigned int16] Size	The standard message size field. Automatically :

[unsigned int16] Type	The standard message type field. Automatically Value: 10105.
[unsigned int32] RequestID	A unique request ID value for this request.
[ReplayChartDataActionEnum (int32)] Action	<p>Can be one of the following values.</p> <ul style="list-style-type: none"> • <code>REPLAY_CHART_DATA_ACTION_N</code> • <code>REPLAY_CHART_DATA_ACTION_S</code> • <code>REPLAY_CHART_DATA_ACTION_P</code> • <code>REPLAY_CHART_DATA_ACTION_R</code> • <code>REPLAY_CHART_DATA_ACTION_FI</code> • <code>REPLAY_CHART_DATA_ACTION_C</code> <p>= 5</p>
[float] ReplaySpeed	The new replay speed if the speed is being changed. If the speed field is set to <code>REPLAY_CHART_DATA_ACTION_5</code> .

REPLAY_CHART_DATA_STATUS [s_ReplayChartDataStatus structure] Server >> Client

The **REPLAY_CHART_DATA_STATUS** message is from the Server to the Client indicating the status of the replay started with the [REPLAY_CHART_DATA](#) message.

Field Name	Field Description
[unsigned int16] Size	The standard message size field. Auto constructor.

[unsigned int16] Type	<p>The standard message type field. Auto constructor.</p> <p>Value: 10106.</p>
[unsigned int32] RequestID	<p>The request identifier (RequestID) specified in the REPLAY_CHART_DATA message.</p>
[char] ErrorMessage	<p>An optional error message text field in the REPLAY_CHART_DATA message (Status=REPLAY_CHART_DATA_STATUS_ERROR).</p>
[ReplayChartDataStatusEnum (int32)] Status	<p>Can be one of the following values.</p> <ul style="list-style-type: none"> • REPLAY_CHART_DATA_STATUS_UNKNOWN = 0 • REPLAY_CHART_DATA_STATUS_SUCCESS = 1 • REPLAY_CHART_DATA_STATUS_ERROR = 2 • REPLAY_CHART_DATA_STATUS_CANCELLED = 3
[unsigned int32] SubAccountIdentifier	<p>The SubAccountIdentifier specified in the REPLAY_CHART_DATA message.</p>

*Last modified Wednesday, 22nd February, 2023.