

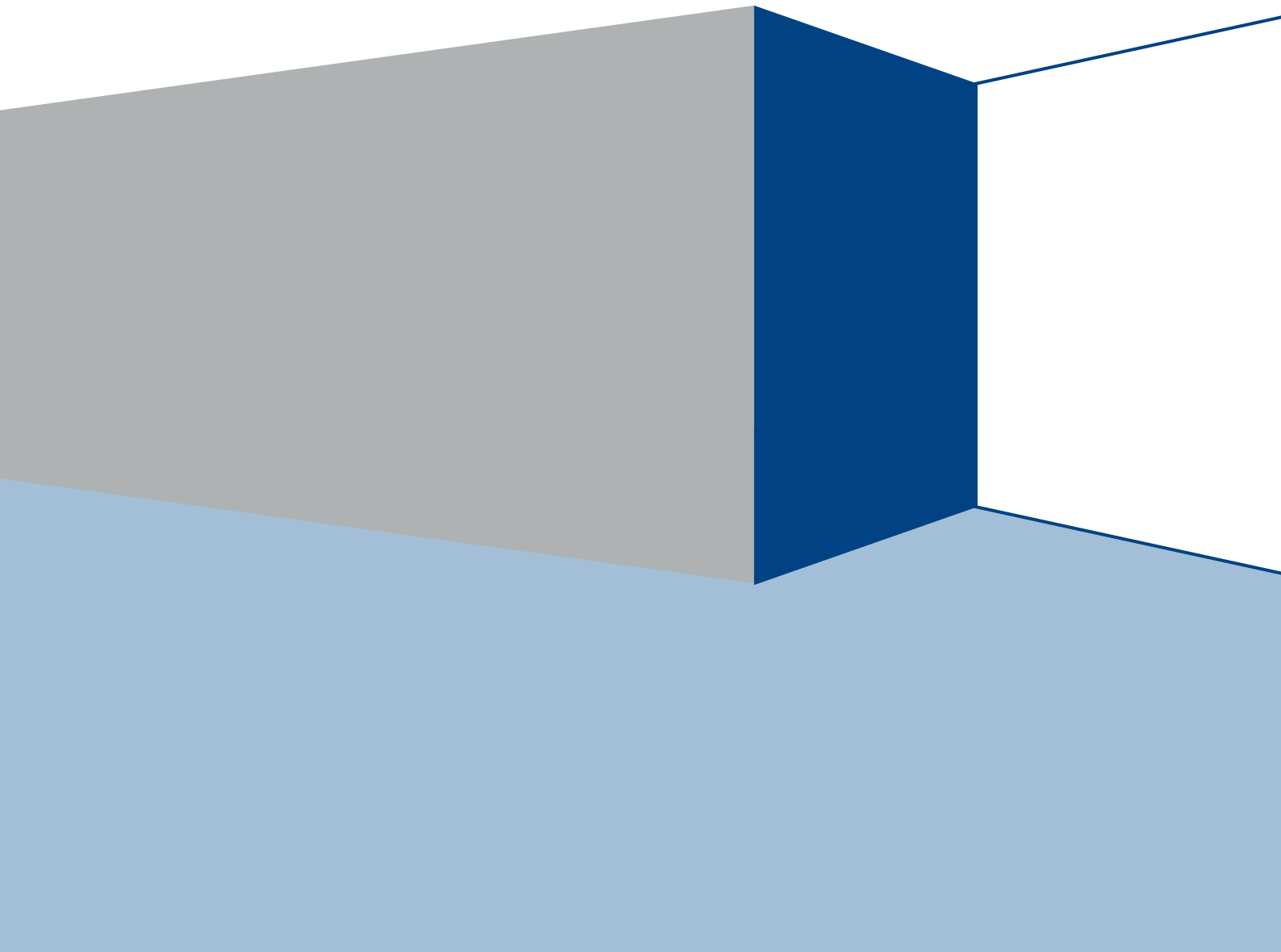


**London**  
Stock Exchange Group

MIT601 – EUROTIX - MILLENNIUM EXCHANGE

# Report Reconciliation

Issue 4.1 · December 2018



## Contents

<b>Report Reconciliation .....</b>	<b>1</b>
<b>1 Introduction .....</b>	<b>4</b>
1.1 Purpose .....	4
1.2 Readership .....	4
1.3 Document series.....	5
1.4 Document history.....	5
1.5 Enquiries .....	8
<b>2 Service description .....</b>	<b>9</b>
2.1 Services supported by Report Reconciliation .....	9
<b>3 Connectivity.....</b>	<b>10</b>
3.1 Production IP addresses and ports.....	10
<b>4 Message formats .....</b>	<b>11</b>
4.1 ORD_[MARKET]_MEMBER_DATE .....	11
4.2 TRD_[MARKET]_MEMBER_DATE .....	17

## **Disclaimer**

EuroTLX Company has taken reasonable effort to ensure that the information contained in this publication is correct at the time of going to press, but shall not be liable for decisions made in reliance on it. EuroTLX Company will always endeavour to provide notice to customers of changes being made to this document, but this notice cannot always be guaranteed. Therefore, please note that this publication may be updated at any time. The information contained is therefore for guidance only.

# 1 Introduction

Report Reconciliation service is available to market participants, willing to receive orders and executed trades, made by the company during a specified trading day on EuroTLX market of the Millennium Exchange Trading System.

Orders and executed trades are recorded in separated files, each with fixed-length format, that clients can download, via FTP protocol, at the start of the next trading day.

## 1.1 Purpose

The purpose of this document is to provide a technical description of the Report Reconciliation Service available on the Millennium Exchange platform.

All the technical documents should be read in conjunction with the Rules and Guide to Parameters of EuroTLX Market.

### ***Rules of EuroTLX***

The Rules Book of EuroTLX Market is available at the following links:

Italian Version:

<http://www.eurotlx.com/documenti/regolamentazione/regolamento>

English Version

<http://www.eurotlx.com/en/documenti/regolamentazione/regolamento>

### ***Trading Services webpage***

More details of the Exchange's Trading Systems, including where this document and the *Millennium Exchange Business Parameters for BIT* document will be found following go-live can be seen at:

Italian Version:

<http://www.eurotlx.com/it/documentazionetecnica>

English Version:

<http://www.eurotlx.com/en/technicaldocumentation>

## 1.2 Readership

This document is particularly relevant to technical staff within Exchange's member firms.

When read in conjunction with the other Millennium Exchange guides, it is intended that these documents provide all of the details directly connected Exchange customers require to develop to the new services.

### 1.3 Document series

This document is part of a series of documents which provide an overview of the trading and information services available from EuroTLX post the migration to Millennium Exchange. For reference the full range of documents is outlined below:

- **Trading**
  - MIT201 EuroTLX - Guide to New Trading System
  - MIT202 EuroTLX – Trading Gateway (FIX 5.0) Specification
  - MIT203 EuroTLX – Native Trading Gateway Specification
  - MIT204 EuroTLX – Post Trade Gateway (FIX 5.0) Specification
  - MIT205 EuroTLX – Drop Copy Gateway (FIX 5.0) Specification
- **Market Data**
  - MIT301 EuroTLX – Guide to Market Data Services
  - MIT303 EuroTLX - MITCH Specification
  - MIT305 EuroTLX – Markets Reference Data
  - MIT306 EuroTLX – Instrument Currency
  - MIT308 EuroTLX - Trading Calendars
  - MIT309 EuroTLX - RFQ Market Maker Reference Data
  - EuroTLX – ANA File Service – Basic
  - EuroTLX – ANA File Service – Enriched
- **Report Reconciliation Service**
  - **MIT601 EuroTLX – Report Reconciliation Service (this document)**
- **Other**
  - MIT501 EuroTLX- Guide to Testing Services
  - MIT701 EuroTLX – Connectivity Specification
  - EuroTLX – Members File Service
  - EuroTLX – RCG File Service
  - EuroTLX – Market Statistics - TLX\_Listino.txt File Service

This series principally covers non-regulatory information.

The latest version of this document series can be found at the following links:

<http://www.eurotlx.com/it/documentazionetecnica>


<http://www.eurotlx.com/en/technicaldocumentation>

### 1.4 Document history

This document has been through the following iterations:

Version	Date	Description
1.0	April 2015	First issue of this document and distributed to customers.

1.1	April 2015	<p>Updated version of this document published via the EuroTLX's website and distributed to customers.</p> <p>The changes are applied in the following sections:</p> <ul style="list-style-type: none"> <li>- 4.2</li> </ul>
2.0	July 2016	<p>Updated version of this document published via the EuroTLX's website and distributed to customers.</p> <p>The changes are applied in the following sections:</p> <ul style="list-style-type: none"> <li>- 1.1</li> <li>- 1.3</li> </ul>
2.1	October 2016	<p>Updated version of this document published via the EuroTLX's website and distributed to customers.</p> <p>The changes are applied in the following sections:</p> <ul style="list-style-type: none"> <li>- 2.1</li> <li>- 4.2</li> </ul>
3.0	September 2017	<ul style="list-style-type: none"> <li>- 4.1</li> </ul> <p>Updated PartyID/Party Role, ExpireTime , OrderCapacity, TransactTime.</p> <p>Added TradeMatchID, PartyID1/Party Role1, PartyRoleQualifier, TrdRegPublicationReason, OrderAttributeType/OrderAttributeValue, OrderOrigination and TradeMatchID.</p> <ul style="list-style-type: none"> <li>- 4.2</li> </ul> <p>Updated TradeReportType, ExecType, TransactTime, SecurityType, Intended Publish Time and OrderCapacity .  Added PartyID1/Party Role1, PartyRoleQualifier, AlgorithmicTradeIndicator, OrderOrigination  TrdRegPublicationReason, TradePriceCondition, MarketID, OrigTradeDate and TradeMatchID.</p>
3.1	October 2017	<ul style="list-style-type: none"> <li>- 4.1: Updated TrdRegPublicationReason and trTradeMatchID.</li> <li>- 4.2: Updated TrdRegPublicationReason and TradeMatchID.</li> </ul>
3.2	October 2017	<ul style="list-style-type: none"> <li>- 4.1: Updated TradeMatchID.</li> <li>- 4.2: Updated TradeMatchID.</li> </ul>
4.0	June 2018	<ul style="list-style-type: none"> <li>- 4.1: Updated ExecType, TrdMatchID, ExecRefID, LastQty and LastPx.</li> </ul>
4.1	December 2018	<ul style="list-style-type: none"> <li>- 3.1: Updated IP addresses and ports</li> </ul>



In subsequent issues, where amendments have been made to the previous version, these changes will be identified using a series of red side bars as illustrated opposite.

In subsequent issues, where amendments have been made to the version 4.0, these changes will be identified using a series of side bars as illustrated opposite.

## 1.5 Enquiries

Please contact either Client Technology Services or your Technical Account Manager if you have any functional questions about the Millennium Exchange services outlined in this document. Client Technology Services (ITA) can be contacted at:

- **Service-Desk**
- Toll Free: 0080026772000
- From Mobile: +390245411399
- Email: [service-desk@borsaitaliana.it](mailto:service-desk@borsaitaliana.it)
- **Market-Access**
- Telephone: +39 0272426 668
- Email: [market-access@borsaitaliana.it](mailto:market-access@borsaitaliana.it)



## 2 Service description

### 2.1 Services supported by Report Reconciliation

“Report Reconciliation“ service offers to Market Participants the ability to retrieve all information related to orders sent and trades executed on EuroTLX Market by the participant company, during one trading day.

Data concerning orders and trades are saved as text files, that customer can retrieve via FTP protocol.

In order to ensure the usual information security standards, an authentication mechanism, based on username/password, is in place. Username and password will be provided to customers, together with the enabled IP addresses, as they join the service.

Furthermore, we specify that each client can have exclusive access to files with orders and trades of its company.

The structure of the report file will follow the list and order of fields of the FIX protocol messages “Execution Report” and “Trade capture report” that a client receives from the MIT Trading System during the trading day.

Files available for reconciliation are the following:

1. **ORD\_[MARKET]\_MEMBER\_DATE**: all orders sent by all users in the Company, including all changes in status
2. **TRD\_[MARKET]\_MEMBER\_DATE**: all trades executed by all users in the Company

The output files will be ASCII-encoded CSV files with a semicolon (;) as a delimiter. All semicolon and carriage-return/end-of-line symbols in free-text fields will be removed.

The report reconciliation files will not include rejected orders (Orders with Execution Type equal to “8”).

The ORD\_[MARKET]\_MEMBER\_DATE file will not include the RFQ and Quotes generated during the RFQ process.

The files are available to customers for three working days.

It should be highlighted that:

- if there are no orders and trades in the market, no file will be created for the trading day;
- In case orders are sent, but no trade is executed, the trade files will be created empty.

# 3 Connectivity

## 3.1 Production IP addresses and ports

Reconciliation Report Files are available in PRODUCTION environment for all customers who submit the service upon ftp connection to the server

- PDC:

- 81.174.64.64

- 81.174.64.66

- SDC:

- 81.174.64.192

Dedicated Username and password to connect to the servers will be provided to customers as they join the service.

## 4 Message formats

This section provides details on the Report Reconciliation files.

All fields are encoded using printable ASCII.

### 4.1 ORD\_[MARKET]\_MEMBER\_DATE

FIX Field Name	Description	Report field name	Max Length (ASCII chars)	Format	
ApplID	Identity of the partition	ORIGIN	10	Number (10 int 0 decl)	
ExecID	Server specified identifier of the message.	EXECUTIONID	13	CHAR	
	This will be a 62 base encoded value in ASCII format.				
CIOrdID	Client specified identifier of the order.	CLIENTORDERID	21	CHAR	
OrigCIOrdID	OrigCIOrdID (41), if any, that was submitted with the order cancel or cancel/replace request.	ORIGINALCLIENTORDERID	26	CHAR	
OrderID	Server specified identifier of the order.	ORDERID	13	CHAR	
	This will be a 62 base encoded value in ASCII format. By converting this to binary, this can be mapped with MITCH Order ID.				
ExecType	Reason the execution report was generated.		EXECTYPE	4	CHAR
	<b>Value</b>	<b>Meaning</b>			
	0	New			
	4	Cancelled			
	5	Replaced			
	8	Rejected			
	C	Expired			
	D	Restated			
	F	Trade			
	H	Trade Cancel			
L	Triggered				
G	Trade Correct				
TrdMatchID	Identifier of the trade.	TRADEREPORTID TRADEREPORTLINKID	11	CHAR	
	This will be a 62 base encoded value in ASCII format. Since the MITCH trade ID will be disseminated in binary format via the MITCH gateway, this Base 62 value needs to be converted to the binary format to compare against it.  Required if ExecType (150) is Trade (F), Trade Correct (G) or Trade Cancel (H).				

ExecRefID	Reference to the execution being cancelled or corrected. Required if ExecType (150) is Trade Cancel (H) or Trade Correct (G).	EXECUTIONREPORTREFID	13	CHAR						
Exec Restatement Reason	Reason the order was restated or cancelled by Market Supervision Operations. Required if ExecType (150) is Restated (D) or if the execution report is sent for an unsolicited cancellation.	[RESERVED]	2	CHAR						
	When an order is amended/ cancelled by market supervision, value 8 will be populated.									
	In some scenarios, when a trade is cancelled by market supervision, value 8 will be populated in the execution reports sent for order restatements.									
	When a MTL Order is converted to a Limit Order, value 3 will be populated.									
	If the "Fixed Income Info on ER" field is set to "Pre and Post Trade", at the time the system is brought up for the day <sup>[1]</sup> , it should <b>re-compute</b> applicable Converted Yield or Price for carried forward GTD and GTC orders based on the new settlement date and should republish the execution reports to the clients, only for Fixed Income instruments <sup>[2]</sup> . The ExecType (150) of the Execution Report should be Restated (D) and ExecRestatementReason (378) of GT Renewal/Restatement (1). These execution reports should be received by the respective clients when they log in to the system for the first time for the day.									
	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>GT Renewal/Restatement</td> </tr> <tr> <td>3</td> <td>Order Re-Priced</td> </tr> <tr> <td>8</td> <td>Market Option</td> </tr> </tbody> </table>				Value	Meaning	1	GT Renewal/Restatement	3	Order Re-Priced
Value	Meaning									
1	GT Renewal/Restatement									
3	Order Re-Priced									
8	Market Option									
OrdStatus	Current status of the order.	ORDERSTATUS	3	Number (3 int 0 dec)						
Working Indicator	Whether the order is currently being worked.	[RESERVED]	1	CHAR						
	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>N</td> <td>Order is Not in a Working State (Order has been accepted and is in an unelected state/parked queue.)</td> </tr> <tr> <td>Y</td> <td>Order is Being Worked (Order has been elected and has been added to the normal order book)</td> </tr> </tbody> </table>				Value	Meaning	N	Order is Not in a Working State (Order has been accepted and is in an unelected state/parked queue.)	Y	Order is Being Worked (Order has been elected and has been added to the normal order book)
	Value				Meaning					
	N				Order is Not in a Working State (Order has been accepted and is in an unelected state/parked queue.)					
Y	Order is Being Worked (Order has been elected and has been added to the normal order book)									
The above is applicable for the following types of orders only.										
A. Stop Orders										

	B. Stop Limit Orders				
	C. Orders /Quotes with TIFs such as ATC, GFA.				
OrdRejReason	Code specifying the reason for the reject. Please refer to Section 10.1.1 for a list of reject codes. Required if ExecType (150) is Rejected (8).	ORDERREJECTCODE	10	Number (10 int 0 dec)	
Text	Text specifying the reason for the rejection or expiration	REASON	61	CHAR	
LastQty	Quantity executed in this fill. Required if ExecType (150) is Trade (F) or Trade Correct (G).	EXECUTEDSIZE	16	Number (16 int 0 dec)	
LastPx	Price of this fill. Required if ExecType (150) is Trade (F) or Trade Correct (G).	EXECUTEDPRICE	18	Number (18 int 8 dec)	
LastParPx	Price of this fill expressed as percentage of par. Required if LastPx (31) is specified and the trade is for a fixed income instrument quoted on discount rate or yield.	EXECUTEDPRICE	18	Number (18 int 8 dec)	
ConvertedYield	Converted yield value of an order's limit price. If computed, it will be on the Price (44) of an order belonging to a fixed income instrument quoted on percentage-of-par (i.e. on price).	CONVERTEDVALUE	18	Number (18 int 8 dec)	
ParPx	Converted clean price of an order's limit price. If computed, it will be on the Price (44) of an order belonging to a fixed income instrument quoted on discount rate or yield.	CONVERTEDVALUE	18	Number (18 int 8 dec)	
Yield	Implied yield of this fill. Required if LastPx (31) is specified and the trade is for a fixed income instrument quoted on percentage of par.	VALUE	18	Number (18 int 8 dec)	
LeavesQty	Quantity available for further execution. Will be "0" if OrdStatus (39) is Filled (2), Cancelled (4), Rejected (8) or Expired (C).	VISIBLESIZE	16	Number (16 int 0 dec)	
CumQty	Total cumulative quantity filled.	CUMULATIVEEXECUTEDSIZE	16	Number (16 int 0 dec)	
SecurityID	Identifier of the instrument.	INSTRUMENTID	11	CHAR	
SecurityIDSource	Identifier of the source of the SecurityID (48) value.				
	<b>Value</b>	<b>Meaning</b>			
	8	Exchange Symbol	[RESERVED]	30	CHAR
NoPartyIDs	Number of party identifiers. The value in this field can be "4" or "5" or "6".	[RESERVED]	1	CHAR	
PartyID Source	Required if PartyID (448) is specified.	[RESERVED]	1	CHAR	
PartyID Party Role	Identifier of the party. Role of the PartyID (448). Required if PartyID (448) is specified. Counterparty Firm (17) will only be populated if Exec Type (150) is Trade (F) or Trade Cancel (H)  Depending on the value of PartyRole in FIX message, the value of PartyID should be taken from the following fields in Reconciliation Report:				
	<b>Value</b>	<b>Meaning</b>			
	100	Trader ID	LSEGOPTIONALTRADERID	12	CHAR

	76	Trader Group	OWNERID	12	CHAR
	17	Counterparty Firm	LSEGCOUNTERPARTY	12	CHAR
OrdType	Value submitted with the order.		ORDERTYPE	3	Number (3 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	1	Market			
TimeInForce	2	Limit	TIF	3	Number (3 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	0	Day			
ExpireTime	3	IOC	INACTIVETIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS. uuuuuu)
	4	FOK			
ExpireDate	Value submitted with the order. The time is in UTC.		EXPIRATIONDATE	8	TIMESTAMP (YYYYMMDD)
Side	Value submitted with the order.		SIDE	3	Number (3 int 0 dec)
OrderQty	Value submitted with the order.		ORDERQTY	16	Number (16 int 0 dec)
DisplayQty	Quantity currently displayed in the order book.		VISIBLESIZE	16	Number (16 int 0 dec)
Price	Value submitted with the order.		VALUE	18	Number(18 int 8 dec)
StopPx	Value submitted with the order.		CONTINGENTVALUE	18	Number(18 int 8 dec)
PreTrade Anonymity	<b>Value</b>	<b>Meaning</b>	ISNAMEDORDER	3	Number (3 int 0 dec))
	0	No			
AccountType	1	Yes	LSEGCLEARINGACCOUNTTYPE	3	Number (3 int 0 dec)
	Type of account associated with the order.				
	<b>Value</b>	<b>Meaning</b>			
OrderCapacity	1	Client	CAPACITY	3	Number (3 int 0 dec)
	3	House			
	Capacity of the order.				
	<b>Value</b>	<b>Meaning</b>			
	1	Matched Principal (MTCH)			
2	Dealing on own account (DEAL) - Principal				
3	Any other trading capacity (AOTC) - Agency				
53	Dealing on own account (DEAL) - Proprietary				
54	Dealing on own account (DEAL) – Unmatched Principal				
TransactTime	Time the transaction represented by the Execution Report occurred. The time is in UTC.		TRANSACTIONTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS. uuuuuu )
SecondaryClOrdID	Value submitted with the order.		LSEGSECONDARYCLIENTORDERID	26	CHAR
ClOrdLinkID	Value submitted with the order.		LSEGCLIENTORDERLINKID	21	CHAR
TradeLiquidityIndicator	Whether the order added or removed liquidity. Required only for messages generated for a trades or trade cancellations. Will be populated for both automatic trades (AT) and auction trades (UT).		[RESERVED]	1	CHAR

	Possible values are:			
	Value	Meaning		
	A	Added Liquidity		
	R	Removed Liquidity		
	C	Auction		
OrderSource	Value submitted with the order.			
	<b>Value</b>	<b>Meaning</b>		
	NULL	No value submitted with the order		
	1	Authorized Direct Member		
	3	Institutional Client interconnected		
	7	Private Client interconnected		
	8	Branch Of Bank		
	9	Online Retail Trading		
OrderSource			LSEGORDERSOURCE	10
				Number (10 int 0 dec)
AvgPx	Average price of all fills for an order. Will be updated for trade cancels as well.		VWAP	18
				Number (18 INT 8 DEC)
Cross ID	The unique ID of the Cross/BTF Order. Only populated for execution report messages generated Committed Cross/BTF Orders.			
	The value submitted with the New Order Cross Message or Cross Order Cancel Request message will be populated.			
Cross ID			LSEGCROSSID	26
				CHAR
Cross Type	The type of the Cross/BTF Order. Only populated for execution report messages generated Internal/Committed Cross/BTF Orders.			
	The value submitted with the New Order Cross Message or Cross Order Cancel Request message will be populated.			
	<b>Value</b>	<b>Meaning</b>		
	5	Internal Cross		
	6	Internal BTF		
	7	Committed Cross		
	8	Committed BTF		
Cross Type			LSEGCROSSTYPE	3
				Number (3 int 0 dec)
OrigCrossID	The unique identifier of the Cross/BTF Order being cancelled. Only populated for execution report messages generated Committed Cross/BTF Order cancellation.			
	The value submitted with the Cross Order Cancel Request message will be populated.			
OrigCrossID			LSEGORIGINALCROSSID	26
				CHAR
ExecInst	Value submitted with the order. Will always be set to "n" for execution report messages generated for Cross Orders.		[RESERVED]	15
				CHAR
Account	Value submitted with the order		CLIENTID	12
				CHAR
PartyID1 Party Role1	Identifier of the party. Role of the PartyID (448). Required if PartyID (448) is specified. Depending on the value of PartyRole in FIX message, the value of PartyID should be taken from the following fields in Reconciliation Report:			
	Client ID		MIFIDCLIENTID	
	<b>Value</b>	<b>Meaning</b>		
	0	None		
	1	AGGR		
	2	PNAL		
	3	4 - 4294967295		
		Short code		
				10
				Number (10 int 0 dec)

	122	Investment Decision Maker	INVESTMENTDECISIONMAKER	10	Number (10 int 0 dec)
		<b>Value</b>   <b>Meaning</b>			
		0   None			
		4 - 4294967 295   Short code			
	12	Executing Trader	EXECUTINGTRADER	10	Number (10 int 0 dec)
		<b>Value</b>   <b>Meaning</b>			
		3   CLIENT			
		4 - 4294967 295   Short code			
PartyRoleQualifier		Provides a further qualification for the value specified in the Party Role (452) Mandatory if Party Role (452) is set to 3, 12 or 122 when the PartyID is a short code (i.e. 4-4294967295)	PARTYROLEQUALIFIER MIFIDCLIENTID	3	Number (3 int 0 dec)
		<b>Value</b>   <b>Meaning</b>	PARTYROLEQUALIFIER INVESTMENTDECISIONMAKER	3	Number (3 int 0 dec)
		0   None			
		22   Algorithm			
		23   Firm or Legal Entity			
		24   Natural Person	PARTYROLEQUALIFIER EXECUTINGTRADER	3	Number (3 int 0 dec)
TrdRegPublicationReason		Additional reason for trade publication type specified in TrdRegPublicationType(2669). Reasons may be specific to regulatory trade publication rules. This field will be populated when ExecType is F and H. This field is not applicable for ETLX	TRDREGPUBLICATIONREASON	5	CHAR
OrderAttributeType		Indicates if the order was generated via an algorithm.	ALGORITHMICTRADEINDICATOR	1	CHAR
OrderAttributeValue		<b>Value</b>   <b>Meaning</b>			
		Y   Yes			
OrderOrigination		Indicates whether the order or quote was generated via Direct Electronic Access (DEA) or not.	DEAFLAG	3	Number (3 int 0 dec)
		<b>Value</b>   <b>Meaning</b>			
		5   DEA			
TradeMatchID		Identifier of the trade. This will be the decimal format value of the base 62 encoded trade id in the system.	TRADEMATCHID1	18	CHAR
			TRADEMATCHLINKID1	18	CHAR



## 4.2 TRD\_[MARKET]\_MEMBER\_DATE

FIX Field Name	Description	Report field name	MAX Length (ASCII chars)	Format	
ApplID	Identifier of the partition.	ORIGIN	10	Number (10 int 0 dec)	
ApplSeqNum	Partition's sequence number for trade.	SEQNO	10	Number (10 int 0 dec)	
ApplLastSeqNum	ApplSeqNum of last trade generated for client. Required if ApplResendFlag (1352) is "N" and TradeRequestID (568) is not present.	[RESERVED]	10	Number (10 int 0 dec)	
ApplResendFlag	Whether the message is sent in response to an Application Message Request. Absence of this field is interpreted as Original Transmission (N).		[RESERVED]	1	CHAR
	<b>Value</b>	<b>Meaning</b>			
	Y	Response to Application Message Request			
	N	Original Transmission			
TradeRequestID	Identifier of the Trade Capture Report Request the message is sent in response to.	[RESERVED]	30	CHAR	
LastRptRequested	Indicates the last message sent in response to a Trade Capture Report Request.		[RESERVED]	1	CHAR
	<b>Value</b>	<b>Meaning</b>			
	Y	Last Message			
TradeReportID	Identifier of the message.	TRADEREPORTID	10	CHAR	
TradeID	Identifier of the trade.	TRADEMATCHID	10	CHAR	
TradeLinkID	Identifier of the transaction in which the trade was executed.	EVENTLINKID	10	CHAR	
FirmTradeID	Identifier assigned to an off-book trade by the counterparties. Required if TrdType (828) is Off-Book Trade (54).	[RESERVED]	50	CHAR	
TradeReportRefID	Reference to trade being cancelled or corrected Required if ExecType (150) is Trade Cancel (H)	TRADEREPORTREFID	50	CHAR	
TradeHandlingInstr	Handling instructions to client.		[RESERVED]	1	CHAR
	<b>Value</b>	<b>Meaning</b>			
	0	Trade Confirmation			
TradeReportType	Type of trade report.		FIXTRADEREPORTTYPE	10	Number (10 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	0	NO_CHANGE			
	1	PRICE_QTY_CHAN			

		GE			
	2	OTHER_CHANGE			
	6	TRADE_REPORT_C ANCEL			
	7	Trade Break			
	11	Alleged New			
	14	Alleged Cancel			
ExecType	Type of execution being reported.		EXECTYPE	3	CHAR
	<b>Value</b>	<b>Meaning</b>			
	F	Fill			
	H	Bust			
Clearing Type	Defines whether the particular instrument is cleared or not.		LSEGCLEARINGTYPE	3	Number (3 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	2	Not Cleared			
	1	Cleared			
Novated Indicator	Defines whether the trade needs to be sent to clearing system.		[RESERVED]	3	Number (3 int 0 dec)
	<b>Value</b>	[RESERVED]			
	0	[RESERVED]			
	1	[RESERVED]			
OriginalPrice	Used to specify the price of the off book trade if it was carried out in a currency other than the trading currency of the instrument. The value specified is the value in SettlCurrency(120)		[RESERVED]	18	Number (18 int 8 dec)
SettlCurrency	Original executing currency of the off book trade, if it is different to the instrument's trading currency.		[RESERVED]	3	CHAR
	For example				
	<b>Value</b>	<b>Meaning</b>			
	GBX	GB Pennies			
	ZAC	South African Cents (1/100 <sup>th</sup> of a Rand)			
	ITL	Italian Lira			
TradeReportTrans Type	Type of transaction being reported.		TRADEREPORTTRANSTYPE	3	Number (3 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	0	New			
	1	Cancel			
	2	Replace			
	3	Release			
MatchStatus	Status of the trade.		MATCHSTATUS	3	Number (3 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	0	Matched			
	1	Unmatched			
	2	Advisory/Error			

	Model under which off-book trade was confirmed. Required if TrdType (828) is Off-Book Trade (54).													
OrigTradeHandling Instr	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Two-Party Report</td> </tr> </tbody> </table>	Value	Meaning	1	Two-Party Report	[RESERVED]	1	CHAR						
Value	Meaning													
1	Two-Party Report													
TrdType	<p>Type of trade. Absence of this field should be interpreted as Regular Trade (0).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>Regular Trade</td> </tr> <tr> <td>3</td> <td>RFQ Trades</td> </tr> </tbody> </table>	Value	Meaning	0	Regular Trade	3	RFQ Trades	OBTRADETYPE	3	Number (3 int 0 dec)				
Value	Meaning													
0	Regular Trade													
3	RFQ Trades													
TransactTime	<p>The time the system generated the TCR - Transact Time in UTC and YYYYMMDD-HH:MM:SS.uuuuu format. For on-book trades, this will stamp the time the trade was executed in the system or cancelled by the system.</p>	TRANSACTIONTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS. uuuuuu)										
LastQty	Traded quantity.	EXECUTEDSIZE	16	Number (16 int 0 dec)										
PriceType	<p>Quotation format for instrument. Absence of this field should be interpreted as Price Per Unit (2).</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>ON_PRICE</td> </tr> <tr> <td>2</td> <td>ON_YIELD</td> </tr> <tr> <td>4</td> <td>ON_RATE</td> </tr> <tr> <td>5</td> <td>ON_PERCENTAGE_OF_PAR</td> </tr> </tbody> </table>	Value	Meaning	1	ON_PRICE	2	ON_YIELD	4	ON_RATE	5	ON_PERCENTAGE_OF_PAR	TRADEMETHOD	3	Number (3 int 0 dec)
Value	Meaning													
1	ON_PRICE													
2	ON_YIELD													
4	ON_RATE													
5	ON_PERCENTAGE_OF_PAR													
LastPx	Traded price.	EXECUTEDPRICE	18	Number (18 int 8 dec)										
LastParPx	Traded price expressed in percent-of-par. Required if PriceType (423) is Discount Rate (4) or Yield (9).	LASTPARPRICE	18	Number (18 int 8 dec)										
Yield	Implied yield of this trade. This is a percentage field (e.g. 0.05 represents 5%). Required if PriceType (423) is Percentage of Par (1).	YIELD	18	Number (18 int 8 dec)										
SettlDate	Date on which the trade will settle.	SETTLEMENTDATE	8	TIMESTAMP (YYYYMMDD)										
MatchType	<p>Point in matching process trade was matched.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>Regular Trade</td> </tr> <tr> <td>7</td> <td>Auction Trade</td> </tr> <tr> <td>22</td> <td>RFQ Trades</td> </tr> </tbody> </table>	Value	Meaning	4	Regular Trade	7	Auction Trade	22	RFQ Trades	MATCHTYPE	10	Number (10 int 0 dec)		
Value	Meaning													
4	Regular Trade													
7	Auction Trade													
22	RFQ Trades													
SecurityID	Unique Instrument ID assigned to the instrument in the Millennium Exchange.	INSTRUMENTID	10	CHAR										
SecurityIDSource	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>8</td> <td>Exchange Symbol</td> </tr> </tbody> </table>	Value	Meaning	8	Exchange Symbol	[RESERVED]	30	CHAR						
Value	Meaning													
8	Exchange Symbol													

NoSecurityAltID	If present, value in this field will always be "1".	[RESERVED]	1	CHAR			
SecurityAltID	Identification number of the instrument.	SIN	20	CHAR			
SecurityAltID Source	Type of instrument identification used. Required if SecurityAltID (455) is specified.						
	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>4</td> <td>ISIN</td> </tr> </tbody> </table>	Value	Meaning	4	ISIN	[RESERVED]	1
Value	Meaning						
4	ISIN						
SecurityType	<p>Indicates the instrument type.</p> <p>50 WC LEVERAGE PRODUCTS COVERED WARRANT CALL</p> <p>51 WP LEVERAGE PRODUCTS COVERED WARRANT PUT</p> <p>52 LC LEVERAGE PRODUCTS BULL</p> <p>53 LP LEVERAGE PRODUCTS BEAR</p> <p>54 LE LEVERAGE PRODUCTS EXOTIC</p> <p>55 IP INVESTMENT PRODUCTS</p> <p>56 IE INTERNATIONAL EQUITY</p> <p>57 IT ITALIAN EQUITY</p> <p>58 FS FOREIGN SHARE</p> <p>59 CN CONVERTIBLE BOND</p> <p>60 RT RIGHT</p> <p>61 WR WARRANT</p> <p>62 CF CLOSED END FUND</p> <p>63 SV SPECIAL VEHICLES</p> <p>64 UN UNITS</p> <p>65 TA TRADABLE DURING AUCTION</p> <p>66 TC TRADABLE COMMODITIES</p> <p>67 TR TRADABLE IN REGULATED SEGMENT</p> <p>68 TF TRADABLE FUND</p> <p>69 TN TRADABLE NOTES</p> <p>70 FR Floating Rate</p> <p>71 OC One Coupon</p> <p>72 MC Multi Coupon</p> <p>73 RV Reverse</p> <p>74 SC Step Coupon</p> <p>75 ZC ZERO COUPON</p> <p>76 FX Fix Rate</p> <p>98 CONVERTIBLE BOND SPECIAL VEHICLE</p>	SECURITYTYPE	3	Number (3 int 0 dec)			
ProductComplex	Segment the instrument belongs to. Please refer to Section 8.4 for the valid groups.	PRODUCTNAME	30	CHAR			
MaturityDate	Date an instrument expires. Required for futures, options and fixed income instruments.	MATURITYDAY	8	TIMESTAMP (YYYYMMDD)			
NoUnderlyings	Number of underlyings for the instrument. The value in this field can be "0" or "1".	NUNDERLYINGSTCR	10	Number (10 int 0 dec)			
Underlying Symbol	Symbol of the underlying instrument. Required if NoUnderlyings (711) is "1".	UNDERLYING	12	CHAR			
IssueDate	If present, the value in this field will always be equal to a default value.	ISSUEDDATE	8	TIMESTAMP (YYYYMMDD)			

Cross ID	The unique ID of the Cross/BTF Order.	LSEGCROSSID	26	CHAR
Cross Type	The type of the Cross/BTF Order.		LSEGCROSSTYPE	3
	<b>Value</b>	<b>Meaning</b>		
	5	Internal Cross		
	6	Internal BTF		
	7	Committed Cross		
	8	Committed BTF		Number (3 int 0 dec)
CurrentMarketPriceValueIndicator	whether the trade price is outside the current market value or within the current market value		[RESERVED]	3
	The possible values that should be supported should be;			
	<b>Value</b>	<b>Meaning</b>		
	1	Yes		
	0	No		
	If the field indicates Yes (1), then the submitted off book trade will be considered as within the current market value. If the field indicates No (0), then the submitted off book trade will be considered as outside the current market value.			Number (3 int 0 dec)
NegotiatedTradeIndicator	Whether the submitted off book trade is a negotiated trade or a non negotiated trade.		[RESERVED]	3
	The possible values that should be supported should be;			
	<b>Value</b>	<b>Meaning</b>		
	1	Yes		
	0	No		
	If the field indicates Yes (1), then the submitted off book trade will be considered as a negotiated trade. If the field indicates No (0), then the submitted off book trade will <u>not</u> be considered as a negotiated trade (means it will be considered as a non negotiated trade).			Number (3 int 0 dec)
ExceededTheMinimumSizeIndicator	Whether the consideration of the trade is greater than 500,000 Euros		[RESERVED]	3
	The possible values that should be supported should be;			
	<b>Value</b>	<b>Meaning</b>		
	1	Yes		
	0	No		
	This field should be tagged Yes (1), if the client believes that the consideration has exceeded 500,000 Euros, for the instruments of type 'non-share'.			Number (3 int 0 dec)

	This field should be tagged No (0), if the client believes that the consideration has not exceeded 500,000 Euros, for the instruments of type 'non-share'.									
	<p>This is the field that is used by the user which communicates whether the quantity of the trade should not be published via market data feed since the consideration of the trade is greater than 500,000 Euros.</p> <p>This field should <u>only</u> be tagged for non-share instruments and if specified 'Yes' the quantity should <u>not</u> be disseminated via market data feeds when the trade is published.</p> <p>The possible values that should be supported should be;</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Yes</td> </tr> <tr> <td>0</td> <td>No</td> </tr> </tbody> </table>	Value	Meaning	1	Yes	0	No			
Value	Meaning									
1	Yes									
0	No									
RequestNotToPublishQuantityIndicator		[RESERVED]	3	Number (3 int 0 dec)						
	<p>If a trade that is reported today and it is delayed, such that the delayed trade is published at a specified time, then the <i>Intended Publish Time</i> should indicate the date and the intended publish time with the <i>Delay Mode</i> set to Time Based Delay (0).</p> <p>If a trade that is reported today and it is delayed, such that the delayed trade is published on a future date at a specific event (EOD, SOD or NOON), then the <i>Intended Publish Time</i> should indicate the future date (with no time) and the <i>Delay Mode</i> field should contain the event at which the trade is published.</p> <p>If a trade is reported today and it is immediately published, then the <i>Intended Publish Time</i> should indicate the date and the intended publish time with the <i>Delay Mode</i> set to Time Based Delay (0).</p> <p>0 Time Based Delay 1 SOD 2 EOD 3 NOON</p>									
Delay Mode		DELAYMODE	3	Number (3 int 0 dec)						
			24	TIMESTAMP (YYYYMMDD-HH:MM:SS. uuuuuu)						
Intended Publish Time	The Trade Publish Date and Time in UTC.	INTENDED PUBLISHTIME								
VenueIdentificationCode	This will communicate the venue outside the system which involved in the off-book trade.	[RESERVED]	11	CHAR						
NoSides	Number of sides which will always be "1".	[RESERVED]	1	CHAR						

Side	Side of the executed order.		SIDE	3	Number (3 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	1	Buy			
	2	Sell			
SideExecID	Identifier of the execution received by the order <sup>1</sup> .		EXECUTIONID	12	CHAR
NoPartyIDs	Number of party identifiers.		[RESERVED]	1	CHAR
PartyID Source	This field will always have a value of D (Proprietary/Custom Code)		[RESERVED]	1	CHAR
PartyID Party Role	Identifier of the party. Role of the specified PartyID (448). Depending on the value of PartyRole in FIX message, the value of PartyID should be taken from the following fields in Reconciliation Report:				
	<b>Value</b>	<b>Meaning</b>			
	1	Executing Firm	EXECUTINGFIRM	11	CHAR
	17	Contra Firm	LSEGCOUNTERPARTY	11	CHAR
	100	Trader ID	LSEGOPTIONALTRADERID	12	CHAR
	76	Trader Group	OWNERID	11	CHAR
	24	Clearing Organization	LSEGCLEARINGMEMBER	11	CHAR
Trading SessionSubID	Type of auction trade was executed in. Required if MatchType (574) is Auction (7).		TRADINGSESSIONSUBID	10	Number (10 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	2	Opening Auction			
	4	Closing Auction			
	6	Re-Opening Auction			
OrderCategory	Type of interest behind trade.		ORDERSUBTYPE	3	Number (3 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	0	Order			
	1	Indicative Quote			
	3	Quote			
54	Un Priced Limit				
SideLiquidity Ind	Whether the order added or removed liquidity.		SIDELIQUIDITYINDICATOR	10	Number (10 int 0 dec)
	<b>Value</b>	<b>Meaning</b>			
	1	Added Liquidity			
	2	Removed Liquidity			
4	Auction				
OrderID	Identifier of the executed order as specified by the matching system <sup>2</sup> .		ORDERID	12	CHAR
CIOrdID	Identifier of the executed order as specified by the entering firm <sup>3</sup> .		CLIENTORDERID	20	CHAR
OrderCapacity	Capacity of the firm that placed the order.		CAPACITY	3	Number (3

<sup>1</sup> RFQ and Quotes generated during the RFQ process are not included in ORD\_[MARKET]\_MEMBER\_DATE file.

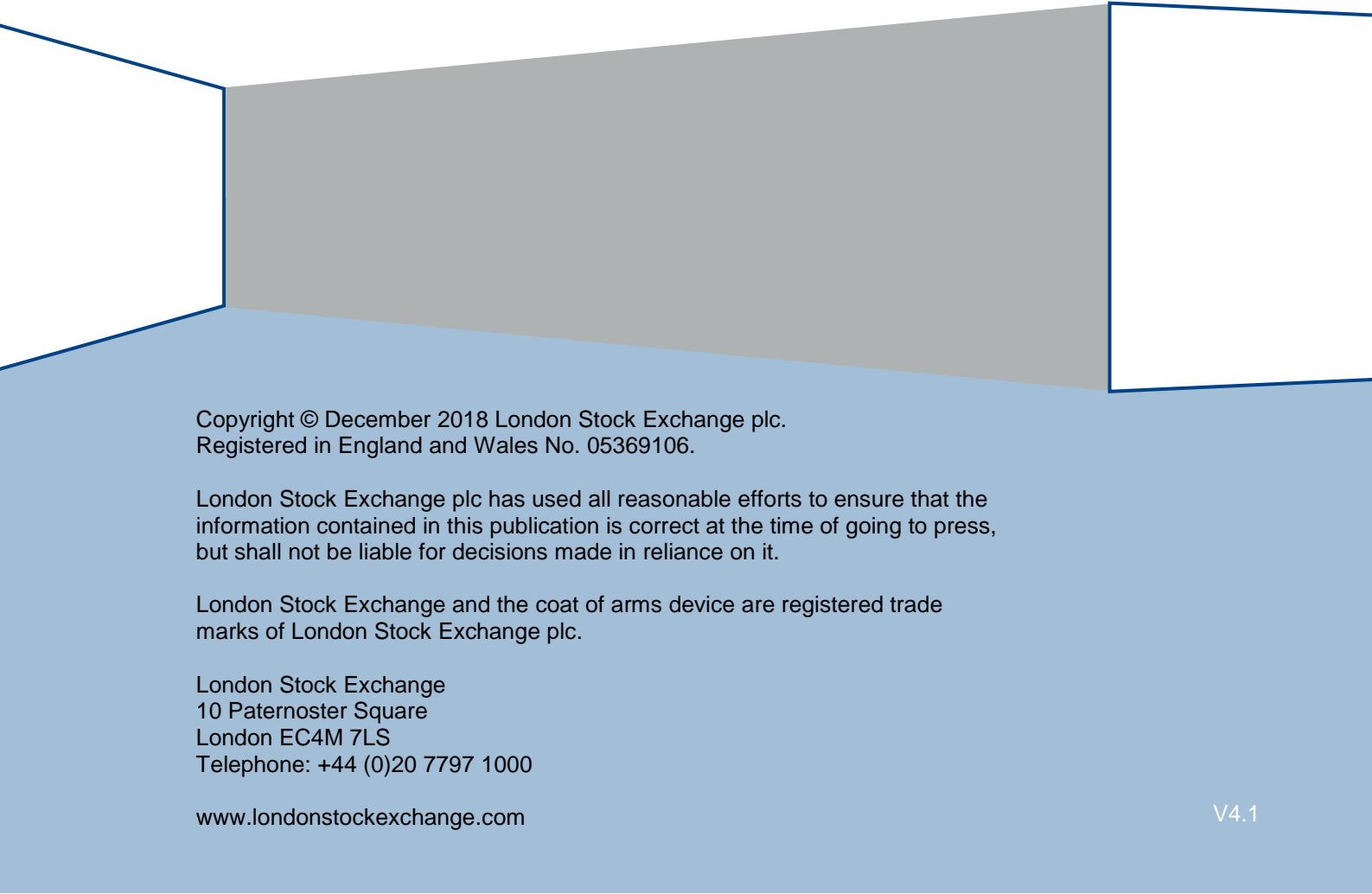
<sup>2</sup> RFQ and Quotes generated during the RFQ process are not included in ORD\_[MARKET]\_MEMBER\_DATE file.

<sup>3</sup> RFQ and Quotes generated during the RFQ process are not included in ORD\_[MARKET]\_MEMBER\_DATE file.

	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Matched Principal (MTCH)</td> </tr> <tr> <td>2</td> <td>Dealing on own account (DEAL) - Principal</td> </tr> <tr> <td>3</td> <td>Any other trading capacity (AOTC) - Agency</td> </tr> <tr> <td>53</td> <td>Dealing on own account (DEAL) - Proprietary</td> </tr> <tr> <td>54</td> <td>Dealing on own account (DEAL) – Unmatched Principal</td> </tr> </tbody> </table>	Value	Meaning	1	Matched Principal (MTCH)	2	Dealing on own account (DEAL) - Principal	3	Any other trading capacity (AOTC) - Agency	53	Dealing on own account (DEAL) - Proprietary	54	Dealing on own account (DEAL) – Unmatched Principal			int 0 dec)																			
Value	Meaning																																		
1	Matched Principal (MTCH)																																		
2	Dealing on own account (DEAL) - Principal																																		
3	Any other trading capacity (AOTC) - Agency																																		
53	Dealing on own account (DEAL) - Proprietary																																		
54	Dealing on own account (DEAL) – Unmatched Principal																																		
Account	Client Reference specified at order entry	CLIENTID	12	CHAR																															
Account Type	<p>Clearing account type.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Client</td> </tr> <tr> <td>3</td> <td>House</td> </tr> </tbody> </table> <p>For Off Book trades, the field can be optionally set for the side block that contains Executing Firm (1) Party Role (452). It <b>should be omitted</b> from the side block that contains Counterparty Firm (17) Party Role (452).</p> <p>For On Book trades, the field will not be populated.</p>	Value	Meaning	1	Client	3	House	LSEGCLEARINGACCOUNTTYPE	3	Number (3 int 0 dec)																									
Value	Meaning																																		
1	Client																																		
3	House																																		
PartyID1 Party Role1	<p>Identifier of the party. Role of the PartyID (448). Required if PartyID (448) is specified. Depending on the value of PartyRole in FIX message, the value of PartyID should be taken from the following fields in Reconciliation Report:</p> <table border="1"> <tr> <td rowspan="5">3</td> <td colspan="2">Client ID</td> </tr> <tr> <th>Value</th> <th>Meaning</th> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>1</td> <td>AGGR</td> </tr> <tr> <td>2</td> <td>PNAL</td> </tr> <tr> <td>4 - 4294967295</td> <td>Short code</td> </tr> </table> <table border="1"> <tr> <td rowspan="3">122</td> <td colspan="2">Investment Decision Maker</td> </tr> <tr> <th>Value</th> <th>Meaning</th> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>4 - 4294967295</td> <td>Short code</td> </tr> </table> <table border="1"> <tr> <td rowspan="4">12</td> <td colspan="2">Executing Trader</td> </tr> <tr> <th>Value</th> <th>Meaning</th> </tr> <tr> <td>3</td> <td>CLIENT</td> </tr> <tr> <td>4 - 4294967295</td> <td>Short code</td> </tr> </table>	3	Client ID		Value	Meaning	0	None	1	AGGR	2	PNAL	4 - 4294967295	Short code	122	Investment Decision Maker		Value	Meaning	0	None	4 - 4294967295	Short code	12	Executing Trader		Value	Meaning	3	CLIENT	4 - 4294967295	Short code	MIFIDCLIENTID	3	Number (3 int 0 dec)
3	Client ID																																		
	Value		Meaning																																
	0		None																																
	1		AGGR																																
	2	PNAL																																	
4 - 4294967295	Short code																																		
122	Investment Decision Maker																																		
	Value	Meaning																																	
	0	None																																	
4 - 4294967295	Short code																																		
12	Executing Trader																																		
	Value	Meaning																																	
	3	CLIENT																																	
	4 - 4294967295	Short code																																	
		INVESTMENTDECISIONMAKER	3	Number (3 int 0 dec)																															
		EXECUTINGTRADER	3	Number (3 int 0 dec)																															
PartyRoleQualifier	<p>Provides a further qualification for the value specified in the Party Role (452) Mandatory if Party Role (452) is set to 3, 12 or 122 when the PartyID is a short code (i.e. 4-4294967295)</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>22</td> <td>Algorithm</td> </tr> <tr> <td>23</td> <td>Firm or Legal Entity</td> </tr> <tr> <td>24</td> <td>Natural Person</td> </tr> </tbody> </table>	Value	Meaning	0	None	22	Algorithm	23	Firm or Legal Entity	24	Natural Person	PARTYROLEQUALIFIER MIFIDCLIENTID  PARTYROLEQUALIFIER INVESTMENTDECISIONMAKER  PARTYROLEQUALIFIER EXECUTINGTRADER	3  3  3	Number (3 int 0 dec)  Number (3 int 0 dec)  Number (3 int 0 dec)																					
Value	Meaning																																		
0	None																																		
22	Algorithm																																		
23	Firm or Legal Entity																																		
24	Natural Person																																		
AlgorithmicTradeIndicator	<p>Whether the order, quote or RFQ was generated via an algorithm.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>True</td> </tr> </tbody> </table>	Value	Meaning	1	True	ALGORITHMICTRADEINDICATOR	3	Number (3 int 0 dec)																											
Value	Meaning																																		
1	True																																		



OrderOrigination	Flags introduced to identify DEA involvement.		DEAFLAG	3	Number (3 int 0 dec)	
	<b>Value</b>	<b>Meaning</b>				
	5	DEA				
TrdRegPublicationReason	Additional reason for trade publication type specified in TrdRegPublicationType(2669). Reasons may be specific to regulatory trade publication rules. This field will be populated when ExecType is F and H. Values are separated by delimiter "-".		TRDREGPUBLICATIONREASON	7	CHAR	
	<b>Value</b>	<b>Meaning</b>				
	4	Pre-trade ILQD				
		5	Pre-trade SIZE	TRDREGPUBLICATIONREASON 1	5	CHAR
		6	Post trade LRGS			
		7	Post trade ILQD			
	8	Post trade SIZE				
TradePriceCondition	Price conditions in effect at the time of the trade.		TRADEPRICECONDITION	3	Number (3 int 0 dec)	
	<b>Value</b>	<b>Meaning</b>				
	17	Price pending				
MarketID	Market posting the trade (MIC value)		LSEGEXECUTIONVENUE	10	CHAR	
OrigTradeDate	The original date and the time of the trade. The value will be equal to the Trading Date and Time. When a trade is cancelled, this field will carry the original time of the trade. The data type will be UTC timestamp		AGREEDTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS. uuuuuu)	
TradeMatchID	Identifier of the trade. This will be the decimal format value of the base 62 encoded trade id in the system.		TRADEMATCHID1	18	CHAR	



Copyright © December 2018 London Stock Exchange plc.  
Registered in England and Wales No. 05369106.

London Stock Exchange plc has used all reasonable efforts to ensure that the information contained in this publication is correct at the time of going to press, but shall not be liable for decisions made in reliance on it.

London Stock Exchange and the coat of arms device are registered trade marks of London Stock Exchange plc.

London Stock Exchange  
10 Paternoster Square  
London EC4M 7LS  
Telephone: +44 (0)20 7797 1000

[www.londonstockexchange.com](http://www.londonstockexchange.com)

V4.1