
User Guide

17 April 2014



London
Stock Exchange

Blt Clearing Station (BCS)

Orders and Trades report layouts

Version 1.9



London
Stock Exchange Group

1.0 Introduction

The purpose of this document is to provide Intermediaries with a layout of the daily Order History and Trade History text files reports available through the BCS clearing system

The Order history and Trade History files are available using the BCS Client application, in the “Reports” window, or using the BCS API libraries.

The “InquireZipReportData” has to be used for this action, specifying the required infotype for order or trades files (“ORDE” and “ORDF” for orders and “TRAD” for trades).

2.0 Revision History

| <i>Version</i> | <i>Report</i> | <i>Modifications</i> |
|----------------|---------------------|---|
| 1.7 | Trades file | <ul style="list-style-type: none">• “Order Number” field has been renamed in “Original Order Number” (documentation fix) since it refers to the identification of the order when it was first inserted.• “Order Number” field has been introduced at the end of the layout, allowing to identify the latest Order ID at the moment of the matching (this can happen when an order is modified, otherwise the two fields will contain the same value). |
| 1.8 | OrdersF file | <p>A new file of OrdersF is produced adding two fields to the existing layout of the Orders file as described below:</p> <ul style="list-style-type: none">• “Cancel reason” field has been introduced, in order to identify the cancellation of the order when requested by the trader or if due to an unsolicited cancellation (e.g eliminated on disconnection, eliminated by Market Control). This field only applies to order cancellations, otherwise it will be left blank. The “Cancel Time” field indicates the time of cancellation. If the Order has been inserted and then modified, the cancellation parameters will be populated (both the “Cancel Reason” and the “Cancel time” fields) for all the messages related to that specific order (with the same “Original Order Number” value).• “Original Order Number” field has been introduced at the end of the layout, allowing to identify the Order ID when the order was first inserted. The value for this field will not change during the lifespan of a single order. When an order is inserted, the fields “Original Order Number” and “Order Number” will contain the same value, while if an order is modified the record “Order Number” will be updated with the latest Order ID assigned. |
| 1.9 | Trades file | <ul style="list-style-type: none">• “Liquidity Status” field has been introduced to the trades report layout in order to identify the passive and active trade executions (not applicable for cross orders nor for trades executed by the Exchange). |

3.0 Orders File Layout

Note that:

Cross Orders entered using OE transaction (Order Entry) instead of the specific OX transaction, will be displayed as Committed Orders with the same firm (same value in the Customer field). In detail the fields will assume the following values:

opposite values in the *Buy or Sell* field

same value in the *Quantity* field

same value in the *Price* field

same value in the *Customer* field

same value in the *Source* field = '-'

same value in the *ConditionId* field = 'T'

| Field | Length | Type | Description |
|-----------------|---------------|-------------|--|
| Series Name | 30 | ASCII | Series name |
| ISIN code | 12 | ASCII | Instrument ISIN code |
| Order number | 8 | ASCII | Market order id |
| Buy or Sell | 1 | ASCII | 'B': Buy 'S': Sell |
| User | 8 | ASCII | Trader Id |
| Customer | 20 | ASCII | Member Id |
| Account | 1 | ASCII | 'P' or 'C' |
| Exec-Customer | 12 | ASCII | Exec Customer |
| Order Time | 16 | ASCII | Order add time (triggering time for stop orders) on format: YYYYMMDDhhmmsscc |
| Cancel Time | 16 | ASCII | Order cancel time on format: YYYYMMDDhhmmsscc |
| Price Condition | 3 | ASCII | 'LIM': Limit (price set in message) |

| Field | Length | Type | Description |
|--------------------|---------------|-------------|--|
| | | | <p>Quotes</p> <p>Cross Orders</p> <p>'O ': at Opening price</p> <p>'MKT': at best opposite price (Top Order)</p> <p>'W ': at any price (Market Order)</p> <p>'C ': Committed</p> |
| Price | 9,4 | ASCII | <p>Price of the order (9 integer and 4 decimals).</p> <p>In case of negative price first character is '-' then 8 integer and 4 decimals</p> |
| Time Condition | 3 | ASCII | <p>'GED': Day</p> <p>Quotes</p> <p>Cross Orders</p> <p>'GTD': Good till day</p> <p>'GTC': Good till cancel</p> |
| Date validity | 8 | ASCII | Validity date on format: YYYYMMDD |
| Time validity | 8 | ASCII | Validity time on format: hhmmsscc |
| Quantity condition | 3 | ASCII | <p>'FOK': Fill or Kill</p> <p>'FAK': Fill and Kill</p> |
| Quantity | 8 | ASCII | Current order quantity |
| Open or Close | 1 | ASCII | 'O' or 'C' |
| Free text | 50 | ASCII | Order free text |
| Source | 1 | ASCII | <p>'S': Stop Order</p> <p>'N': Normal Order</p> <p>'M': Quote</p> |

| <i>Field</i> | <i>Length</i> | <i>Type</i> | <i>Description</i> |
|--------------|---------------|-------------|--|
| | | | '-': None |
| Condition ID | 1 | ASCII | '-': None 'S': Stop 'T': IfTouched 'E': StopOn Bid 'F': IfBidTouched 'G': StopOnAsk 'H': IfAskTouched Special indicators for Cross Orders: 'A': As of Trade 'L': Late Trade '1': Exchange Granted 1 (EG1) '2': Exchange Granted 2 (EG2) 'B': Block 'K': Committed Block 'T': Committed 'D': Crossed |

4.0 OrdersF (Orders Full) File Layout

| <i>Field</i> | <i>Length</i> | <i>Type</i> | <i>Description</i> |
|-----------------|---------------|-------------|--|
| Series Name | 30 | ASCII | Series name |
| ISIN code | 12 | ASCII | Instrument ISIN code |
| Order number | 8 | ASCII | Market order id |
| Buy or Sell | 1 | ASCII | 'B': Buy 'S': Sell |
| User | 8 | ASCII | Trader Id |
| Customer | 20 | ASCII | Member Id |
| Account | 1 | ASCII | 'P' or 'C' |
| Exec-Customer | 12 | ASCII | Exec Customer |
| Order Time | 16 | ASCII | Order add time (triggering time for stop orders) on format: YYYYMMDDhhmmsscc |
| Cancel Time | 16 | ASCII | Order cancel time on format: YYYYMMDDhhmmsscc |
| Price Condition | 3 | ASCII | 'LIM': Limit (price set in message) Quotes Cross Orders 'O ': at Opening price 'MKT': at best opposite price (Top Order) 'W ': at any price (Market Order) 'C ': Committed |
| Price | 9,4 | ASCII | Price of the order (9 integer and 4 decimals). In case of negative price first character is '-' then 8 integer and 4 decimals |

| Field | Length | Type | Description |
|--------------------|---------------|-------------|---|
| Time Condition | 3 | ASCII | 'GED': Day Quotes Cross Orders 'GTD': Good till day 'GTC': Good till cancel |
| Date validity | 8 | ASCII | Validity date on format: YYYYMMDD |
| Time validity | 8 | ASCII | Validity time on format: hhmmsscc |
| Quantity condition | 3 | ASCII | 'FOK': Fill or Kill 'FAK': Fill and Kill |
| Quantity | 8 | ASCII | Current order quantity |
| Open or Close | 1 | ASCII | 'O' or 'C' |
| Free text | 50 | ASCII | Order free text |
| Source | 1 | ASCII | 'S': Stop Order 'N': Normal Order 'M': Quote '-': None |
| Condition ID | 1 | ASCII | '-': None 'S': Stop 'T': IfTouched 'E': StopOn Bid 'F': IfBidTouched 'G': StopOnAsk 'H': IfAskTouched |

| <i>Field</i> | <i>Length</i> | <i>Type</i> | <i>Description</i> |
|------------------------------|---------------|-------------|---|
| | | | <p>Special indicators for Cross Orders:</p> <p>'A': As of Trade</p> <p>'L': Late Trade</p> <p>'1': Exchange Granted 1 (EG1)</p> <p>'2': Exchange Granted 2 (EG2)</p> <p>'B': Block</p> <p>'K': CommittedBlock</p> <p>'T': Committed</p> <p>'D': Crossed</p> |
| Cancel reason | 1 | ASCII | <p>For order cancellations:</p> <p>'A': Cancelled by trader</p> <p>'E': The order has been eliminated by the trading engine.</p> <p>'B': Order eliminated (Out of instrument limits)</p> <p>'C': Order eliminated by Circuit Breaker</p> <p>'M': Eliminated by Market Control</p> <p>'I': Eliminated on disconnection</p> |
| Original Order number | 8 | ASCII | Market Order ID (identification of the order when it was first inserted) |

5.0 Trades File Layout

| <i>Field</i> | <i>Length</i> | <i>Type</i> | <i>Description</i> |
|-----------------------|---------------|-------------|---|
| Trade number | 8 | ASCII | SOLA trade number |
| Series name | 30 | ASCII | Series name |
| Order time | 16 | ASCII | Order entry time for matched order on format: YYYYMMDDhhmmsscc |
| ISIN code | 12 | ASCII | Instrument ISIN code |
| Customer | 20 | ASCII | Member Id |
| Account | 1 | ASCII | 'P' or 'C' |
| Exec-Customer | 12 | ASCII | Exec Customer |
| Original Order number | 8 | ASCII | Market original order id (identification of the order when it was first inserted) |
| Open or Close | 1 | ASCII | 'O' or 'C' |
| Trade free text | 50 | ASCII | Trade free text |
| Match order time | 16 | ASCII | Match order time on format: YYYYMMDDhhmmsscc |
| Bought or Sold | 1 | ASCII | 'B': Bought 'S': Sold |
| Price | 9,4 | ASCII | Trade price (9 integer and 4 decimals). In case of negative price first character is '-' then 8 integer and 4 decimals |
| Quantity | 8 | ASCII | Trade quantity |
| Cancel trade flag | 1 | ASCII | 'Y': Yes 'N': No |

| Field | Length | Type | Description |
|----------------------|---------------|-------------|---|
| Strategy Series Name | 30 | ASCII | Series name of the strategy |
| Order number | 8 | ASCII | Market order id (identification of the order at the moment of the matching) |
| Liquidity Status | 1 | ASCII | 'M': Maker 'T': Taker '-': None |