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PREFACE

PURPOSE

This document describes the files generated on a daily basis by the Optiq trading platform for the Report Reconciliation application and provided to the members of the Borsa Italiana Cash markets.

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WHAT'S NEW?

The following lists only the most recent modification made to this version (full history is in the [Appendix](#)).

VERSION NO.	DATE	CHANGE DESCRIPTION
1.0.2	23 rd Jan 2023	First release

ASSOCIATED DOCUMENTS

The following lists the associated documents, which either should be read in conjunction with this document or which provide other relevant information for the user:

- Euronext Cash and Derivatives Markets - Optiq OEG SBE Messages - Interface Specification

Clients are advised to also refer to the Euronext Rules and Regulations documents for more details.

For the latest version of documentation please visit <http://www.euronext.com/optiq>

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1. REPORT RECONCILIATION APPLICATION OVERVIEW

“Report Reconciliation” service offers to Market Participants the ability to retrieve all information related to orders sent and trades executed on Borsa Italiana Equities, Funds and Block/TAH Segment (phase 1) and Fixed Income and Warrants & Certificates (phase 2) by the participant company, during one trading day. Data concerning orders and trades are saved as text files, that customer can retrieve via sFTP 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.

Files available for reconciliation are the following:

1. ORD_[SEGMENT]_[FIRMID]_[DATE]: all orders sent by all users in the Company, including all changes in status
2. TRD_[SEGMENT]_[FIRMID]_[DATE]: all trades executed by all users in the Company

The [SEGMENT] placeholder is replaced by the following segment identifier:

Equities	EQ
Funds	FND
Fixed Income	FXI (available in phase 2 of Optiq migration)
Structured Products	SP (available in phase 2 of Optiq migration)
Block/TAH	BL

The output files will be ASCII-encoded CSV files with a semicolon (;) as a delimiter and a header reporting the field name. 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.

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.

In addition to the trades executed during the last Trading session, the Member Firm has also access to the 4 previous Trading days’ order/trade files (5 order/trade files are on-line and available for a given scope of Optiq segments).

1 CONNECTIVITY

1.1 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:
 - 81.174.64.61
 - 81.174.64.62
- SDC:
 - 81.174.64.189

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

2 DAY ORDER FILES

2.1 FILE DESCRIPTION

This chapter specifies the body record of the files containing all orders entered during the day.

All fields are encoded using printable ASCII codes, the field length is variable, the maximum field length (in ASCII characters) is provided in the description in the following chapter. No padding is applied if the length is lower.

2.2 ORDER RECORDS IN ORD_[MARKET]_[FIRMID]_[DATE] FILES

In the following table the following definitions apply:

Boolean = 0/1

Dec = max decimal digits

int = unsigned number expressed in ASCII codes

signed = signed number expressed in ASCII codes

File Field	Short Description	Max Length	Format	SBE Field
INSTRUMENT_ID	Instrument identifier	20	int	N/A
MNEMONIC	Mnemonic code of the instrument.	6	char	N/A
ISIN	Instrument ISIN following ISO 6166. Identifier of a product. Combined with MIC and Currency, identifies an instrument traded on a given market using a given currency.	12	char	N/A
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383. - 'ATFX' – ATFUND MTF - 'BGEM' - BORSA ITALIANA GLOBAL EQUITY MARKET - 'ETFP' – ELECTRONIC OPEN-END FUNDS AND ETC MARKET - 'EXGM' - EURONEXT GROWTH MILAN - 'MIVX' - EURONEXT MIV MILAN - 'MTAA' - EURONEXT MILAN - 'MTAH' – TRADING AFTER HOURS	4	char	N/A
CURRENCY	Currency Code	3	char	N/A
INSTRUMENT_GROUP_CODE	Instrument Group / Class Identifier for the instrument	2	char	N/A
SYMBOL_INDEX	Exchange identification code of the instrument/contract. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence of the Symbol Index and with the instrument characteristics is provided in the standing data messages and associated files. Symbol Index is valid for the life of the instrument.	10	int	Symbol Index
FIRM_ID	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department.	8	char	Firm ID
LOGICAL_ACCESS_ID	Identifier of the Logical Access	10	int	Logical Access ID

File Field	Short Description	Max Length	Format	SBE Field
ORDER_PRICE	Instrument price per quantity unit (To be calculated with Price/Index Level Decimals). For the Market Data feed: -Set to Null Value for priceless orders. For the Order Entry -It is mandatory for priced orders (Limit, Stop-limit) and must be set to Null Value where the price is irrelevant (Market, Stop-market, Peg, MTL).	32, 8 dec	Signed	Order original
ORDER_QUANTITY	Total order quantity, per quantity unit. (To be calculated with Quantity Decimals).	31, 8 dec	int	Order Quantity
ORDER_SIDE	Indicates the side of the order. Please note that the value Cross is used only for the Order Entry, it will never be populated in the Market Data feed. Possible values: 1 = Buy 2 = Sell 3 = Cross	3	int	Order Side
ORDER_TYPE	Type of Order. Please note that the values Stop-market/Stop-market-on-Quote, Stop limit/Stop-limit-on-quote, Average Price, Iceberg and Mid-Point Peg are used only for the Order Entry, they will never be populated in the Market Data feed. Possible values: 1 = Market 2 = Limit 3 = Stop-market or Stop-market-on-quote 4 = Stop-limit or Stop-limit-on-quote 5 = Primary Peg 6 = Market to limit 7 = Market Peg 8 = Mid-Point Peg 9 = Average Price 10 = Iceberg	3	int	Order Type
ORDER_EVENT_TYPE	Indicates the type of order event (new, modify, fill, cancel, reject, stop triggered, iceberg refill, MTL transformed into limit, VFA, VFC, Collar Breach Confirmation). Possible values: 1 = New 2 = Modify 3 = Fill 4 = Cancel 5 = Reject 6 = Trigger 7 = Refill 8 = MTL 9 = VFA VFC 10 = Collar Breach Confirmation 11 = GTC GTD Reload 12 = Open Order Request 13 = Expired Reload 14 = Killed by Corporate Event Reload 15 = Ownership Request 16 = Ownership Confirmation Ack 17 = ShortSelling Confirmation Ack 18 = Implicit	3	int	N/A

File Field	Short Description	Max Length	Format	SBE Field
ORDER_EXPIRATION_DATE	Field used as date of order expiration for GTD orders. - Format : MMDD - Minimum Value : 0101 (Jan 1st) - Maximum Value : 1231 (Dec 31st) Order Expiration Date is mandatory for GTD orders.	5	int	Order Expiration Date
ORDER_EXPIRATION_TIME	Field used as time of order expiration for GTT orders. - Format : HHMMSS - Minimum Value : 0 (00:00:00) - Maximum Value : 235959 (23:59:59) Order Expiration Time is mandatory for GTT orders.	10	int	Order Expiration Time
ORDER_ID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	50	char	Order ID
ORDER_PRIORITY	Rank giving the priority of the order. The order with the lowest value of Order Priority has the highest priority. Order Priority is unique per Symbol Index and EMM, therefore, it is also used as the unique order identifier in the market data feed. Order Priority should then allow clients to reconcile their orders between private order entry and market data feed. Used in conjunction with Previous Priority, for market data only.	50	char	Order Priority
TIME_IN_FORCE	Specifies the maximum validity of an order. For Stop orders it provides the maximum validity when not triggered. Possible values: 0 = Day 1 = Good Till Cancel 2 = Valid for Uncrossing 3 = Immediate or Cancel 4 = Fill or Kill 5 = Good till Time 6 = Good till Date 7 = Valid for Closing Uncrossing 8 = Valid for Session	3	int	Time In Force
TRADING_CAPACITY	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity. Possible values: 1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH) 3 = Any other capacity (AOTC)	3	int	Trading Capacity
IS_ACTIVE	Indicates whether the order is inactive or active. (0: Inactive ; 1: Active)	1	Boolean	N/A
IS_AGGRESSIVE	Indicates whether the order is Aggressive or not. (0: Passive Order ; 1: Aggressive Order)	1	Boolean	N/A
ORIGINAL_CLIENT_ORDER_ID	Client order ID of the original order. Original Client Order ID is provided in outbound messages only as response of a modification or cancellation, which is done with the Original Client Order ID specified by the client as the criteria for the modification or cancellation.	50	char	Original Client Order ID
ACCOUNT_NUMBER	Account Number. Client's position account ID, identifying the investor's account. This field is part of the clearing aggregate.	12	char	Account Number

File Field	Short Description	Max Length	Format	SBE Field
ACCOUNT_TY PE	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Possible values: 1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	3	int	Account Type
BREACHED_C OLLAR_PRICE	Breached collar price in case of collar rejection.	32, 8 dec	signed	Breached Collar Price
CLEARING_FI RM_ID	Identifier of the give-up firm when a give-up is executed (a give-up is a trade executed by a firm for the client of another firm, the latter being referred to as the give-up firm).	8	char	Clearing Firm ID
CLEARING_IN STRUCTION	Clearing Instruction. Indicates the pre-posting and give-up action to be taken by the clearing system when a trade has occurred. ■ Process normally ■ Manual mode (pre-posting and/or pre-give up) ■ Automatic posting mode (trade posting to the position account number specified) ■ Automatic give-up mode (trade give-up to the give-up destination number specified) [C] Possible Values: 0 = Process normally (formerly Systematic posting) 8 = Manual mode 9 = Automatic posting mode 10 = Automatic give-up mode	5	int	Clearing Instruction
CLIENT_ID	Field used to identify the client (investor). This field is part of the clearing aggregate	8	char	Client ID
ORIGINAL_CLI ENT_ID_SHOR T_CODE	Original MiFID II short code, Client identification code. This is the first Client Identification Short Code associated to a new order. This short code remains unchanged for the whole order life.	10	int	ClientIdentificationShortCode
INVESTMENT _SHORT_COD E	MiFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision. ESMA description of the field: Code used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Where a natural person(s) within the member or participant of the trading venue is responsible for the investment decision the person who is responsible or has primary responsibility for the investment decision shall be identified with the {NATIONAL_ID} Where an algorithm is responsible for the investment decision the field shall be populated in accordance with Article 8 of [RTS 22 on transaction reporting under Article 26 of Regulation (EU) No 600/2014.]	10	int	InvestmentDecisionWFFirmShortCode

File Field	Short Description	Max Length	Format	SBE Field
CLIENT_ORDER_ID	An identifier of a message assigned by the Client when submitting an order to the Exchange. Clients must provide a Client Order ID in every inbound application message, otherwise the message will be immediately rejected by the OEG. Clients may provide any value that respects the Client Order ID format, which is an 8-byte signed integer, and the ranges as defined according to their access. The Exchange recommends setting a unique ID per order, Firm and Symbol Index. For order entry, the Client Order ID value is not checked by the Exchange, it is simply returned in the corresponding outbound message to allow clients to reconcile the response message with their original inbound request. For modification and cancellation using the Original Client Order ID as unique identifier, the value is checked by the Exchange for possible duplicates, i.e. different orders submitted with the same Client Order ID. In case of duplication, the inbound request is rejected with the according error code.	50	char	Client Order ID
COLLAR_REJECTION_TYPE	Hit collar type (high or low) in case of order rejection due to collar breach.	3	int	Collar Rejection Type
CROSS_ORDER_INDICATION	Flag indicating if the order is a cross (set to true) or not a cross (set to false).	1	Boolean	N/A
DARK_INDICATOR	indicates whether the client requests its order to benefit from LiS Pre-Transparency waiver to match in the Dark. (0: No ; 1: Yes)	1	Boolean	N/A
DEFERRED_TRADE_INDICATOR	indicates whether the client requests a deferred publication for a Hidden Order. (0: No ; 1: Yes)	1	Boolean	N/A
DISPLAYED_ORDER_INTERACTION	indicates whether the client requests its hidden order to match also with LIT orders. (0: No ; 1: Yes)	1	Boolean	N/A
MINIMUM_QUANTITY_TYPE	indicates whether the Minimum Quantity for a dark order is MES or MAQ. (0: MAQ ; 1: MES)	1	Boolean	N/A
DISCLOSED_QUANTITY	Maximum number of quantity units to be shown to market participants (Iceberg Order). (To be calculated with Quantity Decimals)	31, 8 dec	int	Disclosed Quantity
DISPLAYED_QUANTITY	Order quantity displayed to the market (Iceberg only)	31, 8 dec	int	N/A

File Field	Short Description	Max Length	Format	SBE Field
EMM	<p>Defines the Exchange Market Mechanism applied on each platform.</p> <p>In the Reject (07) message:</p> <ul style="list-style-type: none"> ■ Populated only if provided as a valid value in the corresponding Inbound request AND the corresponding Inbound request was technically correctly formatted; otherwise it is provided at the Null value. ■ Not populated for rejection of strategy creation on derivative markets. In the Mass Cancel (13) message, it is mandatory when Symbol Index is provided and optional when Instrument Group Code is provided. <p>Possible values:</p> <ul style="list-style-type: none"> 1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility 4 = Derivative Wholesales 5 = Cash On Exchange Off book 6 = Euronext off-exchange trade reports 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book 9 = Listed-not traded 15 = Delta Neutral Contingency leg 99 = Not Applicable (For indices and iNAV) 	3	int	EMM
ERROR_CODE	<p>Error code in case of rejection.</p> <p>Provides the return error code when a request is rejected for a functional or a technical reason.</p>	5	int	Error Code
EVENT_ID	Event ID	50	char	N/A
EXECUTION_ID	<p>The Execution ID is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation.</p> <p>For example, let x be the reference identifier of a given trade, x is reported in the two Fill (2) messages generated for the both sides of the trade. x will also be used as reference for this trade in the Drop Copy feed.</p> <p>And if this trade is cancelled, x is again reported in the Trade Bust Notification (19) messages sent for the 2 sides of the trade.</p>	10	int	Execution ID
STP_RESTING_ORDER	indicates whether the STP mechanism is "Cancel resting order" or not. (0: STP Resting Order mechanism deactivated ; 1: STP Resting Order mechanism activated)	1	Boolean	N/A
STP_INCOMING_ORDER	indicates whether the STP mechanism is "Cancel incoming order" or not. (0: STP Incoming Order mechanism deactivated ; 1: STP Incoming Order mechanism activated)	1	Boolean	N/A
DISCLOSED_QUANTITY_RANDOMIZATION	indicates whether the client requests or not a randomization for the disclosed quantity of his iceberg order. (0: No ; 1: Yes)	1	Boolean	N/A
DISABLED_CANCEL_ON_DISCONNECT_INDICATOR	indicates whether the client sets his order to be persisted (is not in scope of the Cancel On Disconnect mechanism) or not. (0: Cancel on Disconnect enabled ; 1: Cancel on Disconnect disabled)	1	Boolean	N/A
CONDITIONAL_ORDER	indicates for Block segment whether the order is conditional or not. (0: Firm Order ; 1: Conditional Order)	1	Boolean	N/A
STP_BOTH_ORDERS	indicates whether the STP mechanism is "cancel both orders" or not. (0: STP Both Orders mechanism deactivated ; 1: STP Both Orders mechanism activated)	1	Boolean	N/A

File Field	Short Description	Max Length	Format	SBE Field
EXECUTION_WITHIN_FIRM_SHORT_CODE	Event MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making. This is the Client Identification Short Code associate to all order events (except for a new order). This short code can change during the order life. ESMA description of the field: Code used to identify the person (trader) or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. Where a natural person is responsible for the execution of the transaction, the person shall be identified by {NATIONAL_ID} Where an algorithm is responsible for the execution of the transaction, this field shall be populated in accordance with Article 9 of [RTS 22 on transaction reporting under Article 26 of Regulation (EU) No 600/2014] Where more than one person or a combination of persons and algorithms are involved in the execution of the transaction, the member or participant or client of the trading venue shall determine the trader or algorithm primarily responsible as specified in Article 9(4) of [RTS on trading obligations under Article 26 of Regulation (EU) No 600/2014] and populate this field with the identity of that trader or algorithm.	10	int	ExecutionWithinFirmShortCode
FREE_TEXT	Free Text is manually entered by the trader issuing the order.	18	char	Free Text
LEAVES_QUANTITY	Indicates the remaining quantity of an order, i.e. the quantity open for further execution	31, 8 dec	int	Leaves Quantity
LP_ROLE	Liquidity Provider Role identifies the type of the Liquidity Provider when Account Type is equal to "Liquidity Provider". Possible values: 1 = Knock-In By Issuer (KIBI) 2 = Knock-Out By Issuer (KOB I) 3 = Payment After Knock-Out (PAKO) 4 = Bid Only 5 = Offer Only	3	int	LP Role
DEA_INDICATOR	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access. (0: No ; 1: Yes)	1	Boolean	N/A
INVESTMENT_ALGO_INDICATOR	Indicates whether the order execution was submitted by a trading algorithm or not. (0: No algorithm involved ; 1: Algorithm involved)	1	Boolean	N/A
EXECUTION_ALGO_INDICATOR	Indicates whether the order execution was submitted by a trading algorithm or not. (0: No algorithm involved ; 1: Algorithm involved)	1	Boolean	N/A
DEFERRAL_INDICATOR	Indicates whether the order is candidate for a deferred publication of the resulting trade(s) or not. (0: Not Candidate ; 1: Candidate)	1	Boolean	N/A
MINIMUM_ORDER_QUANTITY	Minimum quantity to be executed upon order entry (else the order is rejected), (To be calculated with Quantity Decimals).	31, 8 dec	int	Minimum Order Quantity

File Field	Short Description	Max Length	Format	SBE Field
OPEN_CLOSE	<p>Open Close Indicator, Posting action. This field is part of the clearing aggregate.</p> <p>The first bit will be used to indicate whether this field is being actively used or not (1 = Actively Used ; 0 = Field Not Used).</p> <p>For each Leg 0 means Open and 1 means Close.</p> <p>Leg 2 to Leg 9 are applicable for Derivatives strategy instruments (not for cash instruments).</p> <p>Possible values: 0 = Field Actively Used 1 = Leg 1 2 = Leg 2 3 = Leg 3 4 = Leg 4 5 = Leg 5 6 = Leg 6 7 = Leg 7 8 = Leg 8 9 = Leg 9</p>	5	int	Open Close
PEG_OFFSET	<p>Tick offset for a pegged order.</p> <p>Used to indicate the signed tick added to the peg reference for a pegged order.</p>	3	int	Peg Offset
RECEIVED_TIME	<p>Order Entry Gateway IN time from member (in ns), measured when inbound message enters the gateway gateway (YYYYMMDD-hh:mm:ss.fffffffff).</p>	27	timestamp	OEG IN From Member
REJECTED_MESSAGE	<p>Provides the ID (Template ID) of the rejected message.</p>	3	int	Rejected Message ID
STOP_PRICE	<p>Stop Trigger Price. Mandatory for stop orders.</p>	32, 8 dec	signed	Stop Trigger Price
STOP_TRIGGERED_TIME_IN_FORCE	<p>Specifies the maximum validity of an triggered stop order. If both Time In Force and Triggered Stop Time In Force are Good till Date they will both refer to the same Order Expiration Date provided in the order. If Order Expiration Date is modified it will be for both untriggered stop and triggered stop, or only for the triggered stop if the order was previously triggered.</p> <p>Possible values: 0 = Day 1 = Good Till Cancel 6 = Good till Date 10 = Good Till Month (GTM)</p>	3	int	Triggered Stop Time In Force
STP_ID	<p>Identifier of a group of Users or Traders sharing the same business activity at the same Firm.</p>	5	int	STP ID
TECHNICAL_ORIGIN	<p>Indicates the origin of the order; for example, manual entry, or an order coming from a Program Trading system. This field is part of the clearing aggregate.</p> <p>Possible values: 1 = Index trading arbitrage 2 = Portfolio strategy 3 = Unwind order 4 = Other orders (default) 5 = Cross margining</p>	3	int	Technical Origin

File Field	Short Description	Max Length	Format	SBE Field
TRADE_UNIQUE_IDENTIFIER	Alphanumerical code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article 12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).	16	char	Trade Unique Identifier
UNDISCLOSED_ICEBERG_TYPE	Order handling related to the undisclosed part of an Iceberg order eligible to a matching in the Dark pool of liquidity. (For Future Use, Pending Regulatory Approval) Possible values: 1 = Limit 2 = Peg Mid-Point 3 = Peg Primary 4 = Peg Market	3	int	Undisclosed Iceberg Type
UNDISCLOSED_PRICE	Optional price for the hidden part of an Iceberg order.	32, 8 dec	signed	Undisclosed Price
INSTRUMENT_UNIT_EXPRESSION	Unit in which the instrument is quoted. Possible values: 1 = Units 2 = Percentage of Nominal Excluding Accrued Interest (Clean) 3 = Basis Points 5 = Percentage of Nominal Including Accrued Interest (Dirty) 8 = Kilograms 9 = Ounces	3	int	N/A

3 DAY TRADE FILE

3.1 FILE DESCRIPTION

This chapter specifies the body record of the files containing all trades closed during the day.

All fields are encoded using printable ASCII codes, the field length is variable, the maximum field length (in ASCII characters) is provided in the description in the following chapter. No padding is applied if the length is lower.

3.1 TRADE RECORDS IN TRD_[MARKET]_[FIRMID]_[DATE] FILES

In the following table the following definitions apply:

Boolean = 0/1

Dec = max decimal digits

int = unsigned number expressed in ASCII codes

signed = signed number expressed in ASCII codes

File Field	Short Description	Max Length	Format	SBE Field
INSTRUMENT_ID	Instrument identifier	20	Int	N/A
MNEMONIC	Mnemonic code of the instrument.	6	char	N/A
ISIN	Instrument ISIN following ISO 6166. Identifier of a product. Combined with MIC and Currency, identifies an instrument traded on a given market using a given currency.	12	char	N/A
MIC	Identifies the market to which an instrument belongs by its MIC (Market Identification Code), segment MIC according to ISO 10383. - 'ATFX' – ATFUND MTF - 'BGEM' - BORSA ITALIANA GLOBAL EQUITY MARKET - 'ETFP' – ELECTRONIC OPEN-END FUNDS AND ETC MARKET - 'EXGM' - EURONEXT GROWTH MILAN - 'MIVX' - EURONEXT MIV MILAN - 'MTAA' - EURONEXT MILAN - 'MTAH' – TRADING AFTER HOURS	4	char	N/A
CURRENCY	Currency Code	3	char	N/A
INSTRUMENT_GROUP_CODE	Instrument Group / Class Identifier for the instrument	2	char	N/A
SYMBOL_INDEX	Exchange identification code of the instrument/contract. This identifier is unique per triplet: MIC, ISIN and currency. The correspondence of the Symbol Index and with the instrument characteristics is provided in the standing data messages and associated files. Symbol Index is valid for the life of the instrument.	10	int	Symbol Index
FIRM_ID	Identifier of the member firm that sends the message. It is provided by the Exchange upon the registration of the Firm by the Membership department.	8	char	Firm ID
LOGICAL_ACCESS_ID	Identifier of the Logical Access	10	int	Logical Access ID
TRADE_PRICE	The Last Traded Price indicates the price of last fill on an instrument (to be calculated with the Price/Index Decimals)	32, 8 dec	signed	Last Traded Price

File Field	Short Description	Max Length	Format	SBE Field
TRADE_QUANTITY	The Last Traded Quantity indicates the quantity of last fill on an instrument (to be calculated with the Quantity Decimals)	31, 8 dec	int	Last Traded Quantity
TRADE_DATE	Date of the trade (YYYYMMDD)	8	char	Trade Time
TRADE_TIME	Time of the trade gateway (hh:mm:ss.fffffff).	18	char	Trade Time
EXECUTION_ID	The Execution ID is unique per instrument and per day. It is the unique identifier of a trade per instrument. This field is provided in case of fill, partial fill or trade cancellation. For example, let x be the reference identifier of a given trade, x is reported in the two Fill (2) messages generated for the both sides of the trade. x will also be used as reference for this trade in the Drop Copy feed. And if this trade is cancelled, x is again reported in the Trade Bust Notification (19) messages sent for the 2 sides of the trade.	10	int	Execution ID
TRADE_TYPE	Type of trade 1 = Conventional Trade (Cash and Derivatives) 2 = Large in Scale (LiS) Trade (Derivatives Only) 3 = Basis Trade (Derivatives Only) - Deprecated 4 = Large in Scale (LiS) Package Trade (Derivatives Only) 5 = Guaranteed Cross Trade (Cash and Derivatives) 6 = Against Actual Trade (Derivatives Only) 9 = Exchange for Swap Trade (Derivatives Only) 11 = Strategy Leg Conventional Trade (Derivatives Only) 20 = BoB Trade (Cash Only) 24 = Trade Cancellation (Cash and Derivatives) 25 = Out of Market Trade (Cash Only) 26 = Delta Neutral Trade - Underlying Cash Leg (Cash Only) 27 = Market VWAP Operation Trade (Cash Only) 28 = Euronext Fund Service Trade (Cash Only) 29 = Secondary Listing Trade (Cash Only) 30 = Request for Cross Trade (Derivatives Only) 31 = Request for cross strategy Leg Trade (Derivatives Only) 32 = Trade Publication (Cash and Derivatives) 33 = Dark Trade (Cash Only) 34 = Delta Neutral Trade - Underlying Future Leg (Derivatives Only) 36 = Total Trade Volume 39 = Guaranteed Cross – Negotiated deal NLIQ (Liquid) 40 = Guaranteed Cross – Negotiated deal OILQ (illiquid) 41 = Large in Scale (LiS) Trade (Cash) 42 = Large in Scale (LiS) Trade in basis points (Derivatives Only) 43 = Large in Scale (LiS) Package Trade in basis points (Derivatives Only) 46 = Non-Standard Settlement 47 = Repurchase Agreement – Repo (OBOE only) 48 = Exchange Granted Trade (OBOE only) 49 = Other (OBOE only) 50 = Odd Lot 100 = Conventional Trade - Provisional price 101 = Large in Scale (LiS) Trade - Provisional price 102 = Large in Scale (LiS) Package Trade - Provisional price 103 = Issuing Or Tender Offer Trade (Cash Only) 104 = RFQ Trade (Cash Only)	3	Int	Trade Type
SIDE	Indicate the side of an order within a trade	3	Int	N/A
UNCROSSING_TRADE	Indicates whether the trade occurred during an Uncrossing	1	Boolean	N/A

File Field	Short Description	Max Length	Format	SBE Field
FIRST_TRADE_PRICE	Indicates whether the price of the trade is the first trade price of the day, or not	1	Boolean	N/A
PASSIVE_ORDER	Indicates whether the corresponding order was passive, or not	1	Boolean	N/A
AGGRESSIVE_ORDER	Indicates whether the corresponding order was aggressive, or not	1	Boolean	N/A
DEFERRED_PUBLICATION	Indicates whether the trade publication is deferred or immediate	1	Boolean	N/A
ORDER_ID	Numerical order identifier assigned by the matching engine, unique per instrument and EMM.	50	char	Order ID
ACCOUNT_TYPE	Indicates the account type for which the order is entered. For example, an order can be entered for a client account, a house account or a liquidity provider account. Possible values: 1 = Client 2 = House 4 = RO 5 = Assigned Broker 6 = Liquidity Provider 7 = Related Party 8 = Structured Product Market Maker	3	Int	Account Type
TRADING_CAPACITY	Indicates whether the order submission results from trading as matched principal, on own account or as any other capacity. Possible values: 1 = Dealing on own account (DEAL) 2 = Matched principal (MTCH) 3 = Any other capacity (AOTC)	3	Int	Trading Capacity
CCP_ID	Clearing House code	3	Int	N/A
EMM	Defines the Exchange Market Mechanism applied on each platform. In the Reject (07) message: ■ Populated only if provided as a valid value in the corresponding Inbound request AND the corresponding Inbound request was technically correctly formatted; otherwise it is provided at the Null value. ■ Not populated for rejection of strategy creation on derivative markets. In the Mass Cancel (13) message, it is mandatory when Symbol Index is provided and optional when Instrument Group Code is provided. Possible values: 1 = Cash and Derivative Central Order Book (COB) 2 = NAV Trading Facility 4 = Derivative Wholesales 5 = Cash On Exchange Off book 6 = Euronext off-exchange trade reports 7 = Derivative On Exchange Off book 8 = ETF MTF - NAV Central Order Book 9 = Listed-not traded 15 = Delta Neutral Contingency leg 99 = Not Applicable (For indices and iNAV)	3	Int	EMM
TRADE_UNIQUE_IDENTIFIER	Alphanumeric code unique, consistent and persistent per ISO10383 segment MIC and per trading day assigned by the trading venue to a transaction. Trade Unique Identifier (TUI) is a field aimed at identifying an individual transaction and used as Trading Venue Transaction Identification Code (TVTIC). This is a unique transaction identification code generated by trading venues and disseminated to both the buying and the selling parties, in accordance with Article	16	char	Trade Unique Identifier

File Field	Short Description	Max Length	Format	SBE Field
	12 of the Commission Delegated Regulation (EU) 2017/580 Regulatory Technical Standards (RTS).			
COUNTERPARTY_FIRM_ID	ID of the Counterpart Firm	8	char	Firm ID
SETTLEMENT_CURRENCY	Code of the currency (ISO 4217-3A).	3	char	N/A
SETTLEMENT_DATE	Settlement Date is the actual day on which transfer of cash or assets is completed and is usually a few days after the trade was done. The number of days between the Trade Date and the Settlement Date depends on the security and the convention in the market on which it was traded. (YYYYMMDD)	8	char	N/A
PUBLICATION_TIME	Publication Time of the trade. gateway (hh:mm:ss.ffffff).	18	char	N/A
TRANSPARENCY_INDICATOR	Used to define the transparency of the trade 0 - Lit/Regular Trade 1 - Dark Trade and Immediate Publication 2 - Dark Trade and Deferred Publication	3	Int	N/A
INSTRUMENT_UNIT_EXPIRATION	Unit in which the instrument is quoted. Possible values: 1 = Units 2 = Percentage of Nominal Excluding Accrued Interest (Clean) 3 = Basis Points 5 = Percentage of Nominal Including Accrued Interest (Dirty) 8 = Kilograms 9 = Ounces	3	Int	N/A
CROSS_ORDER_INDICATION	Flag indicating if the order is a cross (set to true) or not a cross (set to false).	1	Boolean	N/A
DEA_INDICATOR	Indicates whether the order was submitted via a Direct Electronic Access (DEA) connection or not. It must be set to 1 for DEA access. (0: No ; 1: Yes)	1	Boolean	N/A
INVESTMENT_ALGO_INDICATOR	Indicates whether the order execution was submitted by a trading algorithm or not. (0: No algorithm involved ; 1: Algorithm involved)	1	Boolean	N/A
EXECUTION_ALGO_INDICATOR	Indicates whether the order execution was submitted by a trading algorithm or not. (0: No algorithm involved ; 1: Algorithm involved)	1	Boolean	N/A
DEFERRAL_INDICATOR	Indicates whether the order is candidate for a deferred publication of the resulting trade(s) or not. (0: Not Candidate ; 1: Candidate)	1	Boolean	N/A
EXECUTION_WITHIN_FIRM_SHORT_CODE	Event MiFID II short code, Execution within firm, identifier of the trader or algorithm responsible for the execution making. This is the Client Identification Short Code associate to all order events (except for a new order). This short code can change during the order life. ESMA description of the field: Code used to identify the person (trader) or algorithm within the member or participant of the trading venue who is responsible for the execution of the transaction resulting from the order. Where a natural person is responsible for the execution of the transaction, the person shall be identified by {NATIONAL_ID} Where an algorithm is responsible for the execution of the transaction, this field shall be populated in accordance with Article 9 of [RTS 22 on transaction reporting under Article 26 of Regulation (EU) No 600/2014] Where more than one person or a combination of persons and algorithms are involved in the execution of the transaction, the member or participant or client of the trading venue shall determine the trader or algorithm primarily responsible as specified in Article 9(4) of [RTS on trading	10	int	ExecutionWithinFirmShortCode

File Field	Short Description	Max Length	Format	SBE Field
	obligations under Article 26 of Regulation (EU) No 600/2014] and populate this field with the identity of that trader or algorithm.			
ORIGINAL_CLIENT_ID_SHORT_CODE	Original MiFID II short code, Client identification code. This is the first Client Identification Short Code associated to a new order. This short code remains unchanged for the whole order life.	10	int	ClientIdentificationShortCode
INVESTMENT_SHORT_CODE	MiFID II short code, Investment decision within firm, identifier of the trader or algorithm responsible for the investment decision. ESMA description of the field: Code used to identify the person or the algorithm within the member or participant of the trading venue who is responsible for the investment decision. Where a natural person(s) within the member or participant of the trading venue is responsible for the investment decision the person who is responsible or has primary responsibility for the investment decision shall be identified with the {NATIONAL_ID} Where an algorithm is responsible for the investment decision the field shall be populated in accordance with Article 8 of [RTS 22 on transaction reporting under Article 26 of Regulation (EU) No 600/2014.]	10	int	InvestmentDecisionWFFirmShortCode

4 APPENDIX A: REVIEW LOG, DOCUMENT HISTORY, SIGN-OFF

4.1 REVIEW LOG

DOCUMENT NAME	Euronext Markets - Reconciliation Files - Interface Specification
REVISION VERSION	<u>1.0.2</u>

4.2 DOCUMENT HISTORY

VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0.2	23 rd Jan. 2023		First release