

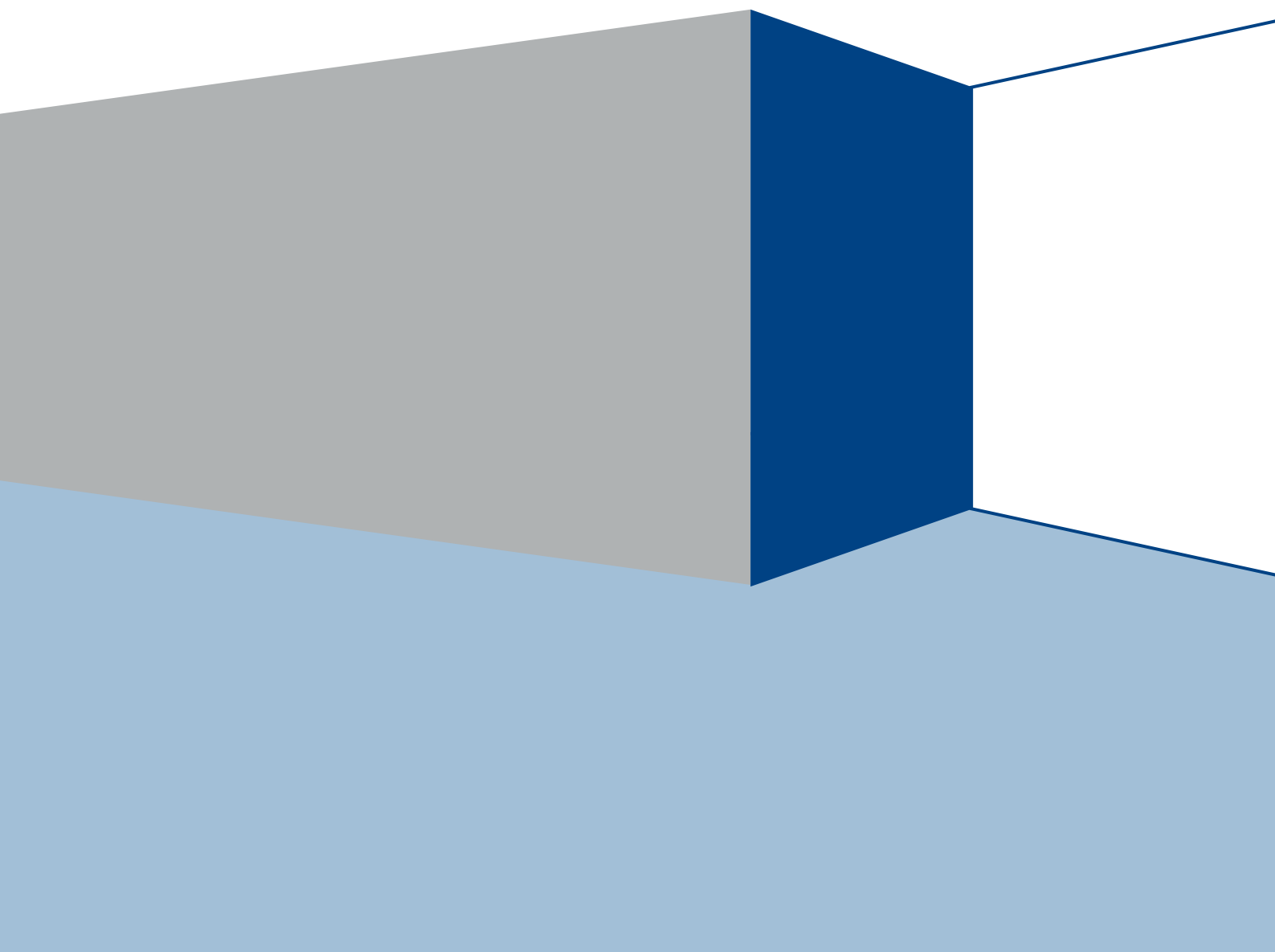


London
Stock Exchange Group

MIT601 – BIT - MILLENNIUM EXCHANGE

Report Reconciliation

Issue 4.1 · February 2019



Contents

Report Reconciliation	1
1 Introduction	4
1.1 Purpose	4
1.2 Readership	4
1.3 Document series.....	4
1.4 Document history.....	5
1.5 Enquiries	8
2 Service description	9
2.1 Services supported by Report Reconciliation	9
3 Connectivity.....	10
3.1 Production IP addresses and ports.....	10
4 Message formats	11
4.1 ORD_[MARKET]_MEMBER_DATE	11
4.2 TRD_[MARKET]_MEMBER_DATE	18

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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 the MTA, ETF Plus, MOT, SeDeX and TAH markets 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.

1.2 Readership

This document is particularly relevant to technical staff within Borsa Italiana'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 Borsa Italiana customers require to develop to the new services.

1.3 Document series

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

Trading

- MIT201 BIT – Guide to New Trading System
- MIT202 BIT – FIX Trading Gateway (FIX 5.0)
- MIT203 BIT – Native Trading Gateway Specification
- MIT204 BIT – Post Trade Gateway (FIX 5.0) Specification
- MIT205 BIT – Drop Copy Gateway (FIX 5.0) Specification

Market Data Services

- MIT301 BIT – Guide to Market Data Services
- MIT303 BIT – MITCH Specification
- MIT305 BIT – Markets Reference Data
- MIT306 BIT – MOT / EuroMOT Instrument Currency
- MIT308 BIT – Trading Calendars
- MIT309 BIT – RFQ Market Maker Reference Data

Report Reconciliation Service

- **MIT601 BIT – Report Reconciliation Service (this document)**

This series principally covers non-regulatory information and does not override or supersede the Rules of Borsa Italiana.

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

Italian Version:

<http://www.borsaitaliana.it/borsaitaliana/intermediari/gestione-mercati/migrazionemillenniumit-mit/millenniumitmigration.htm>

English Version:

<http://www.borsaitaliana.it/borsaitaliana/intermediari/gestione-mercati/migrazionemillenniumit-mit/millenniumitmigration.en.htm>

1.4 Document history

This document has been through the following iterations:

Version	Date	Section	Description
1.0	April 2012		First issue of this document published via the Borsa Italiana's website and distributed to customers.
1.1	18 April 2012	4.1	Corrected typos in field names: TRADEREPORTLINKID, VISIBLESIZE
		4.1	Changed the mapping of the following fields: OrderSource is now mapped with LSEGORDERSOURCE instead of SOURCEID
		4.1	Changed the format of the following fields: TRANSACTTIME INACTIVETIME EXPIRATIONDATE
		4.2	Changed the format of the following fields: AGREEDTIME INTENDED PUBLISHTIME SETTLEMENTDATE MATURITYDATE ISSUEDATE

		4.2	Corrected typos in field names: FIXTRADEREPORTTYPE, TRADEREPORTTRANSTYPE
		4.2	Changed the mapping of the following fields: Value 17 of the field PartyID is now mapped with LSEGCOUNTERPARTY instead of CONTRATRADERPARTYID
		General	Changed the data format description to a more general one.
1.2	23 April 2012	4.1	Corrected the list of values for the OrdStatus field. Value "C" for Expired was replaced with "6".
		4.1	Changed the description for TransactTime and ExpireTime fields to highlight the UTC time.
		4.2	Changed the description for Underlying Symbol field.
		4.2	Corrected the list of values for the NoUnderlyings field. Added value "0".
		4.2	Changed the description for TransactTime field to highlight the UTC time.
1.3	May 2012	2.1	Replaced "escaped" with "removed"
		2.1	Updated that the report reconciliation files will not include rejected orders
		4.1	Changed the list of values of OrderSource field to match with FIX specification.
		4.2	Replaced "SEQUENCENUMBER" with "SEQNO"
		4.2	Changed the Max Length and dec for LastPx field.
1.4	October 2014	1.3	Updated document series
1.5	February 2015	3.1	Updated connectivity details session
1.6	May 2016	4.1	Added footnote 1 for "Limit" value in "OrdType" field.
2.0	October 2016	1.3	Updated Market Data Services documents
		1.5	Updated Enquiries
		2.1	Updated for RFQ functionality

		4.2	Updated TrdType, PriceType , OrderCategory, MatchType, SideExecID, Clearing Type, OrderID and ClOrdID.
3.0	September 2017	4.1	Updated PartyID/Party Role, TimelnForce, ExpireTime , OrderCapacity, TransactTime. Added TradeMatchID, PartyID1/Party Role1, PartyRoleQualifier, TrdRegPublicationReason, OrderAttributeType/OrderAttributeValue, OrderOrigination and TradeMatchID.
		4.2	Updated TradeReportType, ExecType, TrdType, TransactTime, SecurityType, Intended Publish Time, OrderCapacity and Account Type. Added PartyID1/Party Role1, PartyRoleQualifier, AlgorithmicTradeIndicator, OrderOrigination TrdRegPublicationReason, TradePriceCondition, MarketID, OrigTradeDate and TradeMatchID. Fields for off-book trades have been updated as reserved.
3.1	October 2017	4.1	Updated TrdRegPublicationReason and TradeMatchID.
		4.2	Updated TrdRegPublicationReason and TradeMatchID.
3.2	October 2017	4.1	Updated TradeMatchID.
		4.2	Updated TradeMatchID.
4.0	June 2018	4.1	Updated ExecType, TrdMatchID, ExecRefID, LastQty and LastPx.
4.1	February 2019	4.1	Changed description of TradeMatchID, add OrgTrdMatchID
		4.2	Change value of TradeID

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 4.1, these changes will be identified using a series of side bars as illustrated opposite.

1.5 Enquiries

Please contact either Client Technology Services Italy if you have any functional questions about the Millennium Exchange services outlined in this document. Client Technology Services Italy can be contacted at:

- **Service-Desk**
- Toll Free: 0080026772000
- From Mobile: +390245411399
- Email: service-desk@borsaitaliana.it
- **Market-Access**
- Telephone: +39 0272426 668
- Email: market-access@borsaitaliana.it
- **Technical Account management**
- Telephone: +39 0272426 512
- Email: clients-services@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 MTA, ETF Plus, MOT, SeDeX and TAH Markets 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:

- 81.174.64.61

- 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.

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 dec)	
ExecID	Server specified identifier of the message.	EXECUTIONID	13	CHAR	
	This will be a 62 base encoded value in ASCII format.				
ClOrdID	Client specified identifier of the order.	CLIENTORDERID	21	CHAR	
OrigClOrdID	OrigClOrdID (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	
	Value				Meaning
	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 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)	TRADEREPORTID	11	CHAR	
OrgTrdMatchID	Identifier of the original trade when the trade has been amended (Trade Correct (G) or cancelled Trade Cancel (H).	TRADEREPORTLINKID	11	CHAR	

	<p>Required if ExecType (150) is Trade (F), Trade Correct (G) or Trade Cancel (H) When ExecType (150) is Trade (F) this value will be populated as TrdMatchID</p> <p>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.</p>																	
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 ¹ , it should re-compute 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 ² . 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.																	
	Value				Meaning													
	1				GT Renewal/Restatement													
3	Order Re-Priced																	
8	Market Option																	
OrdStatus	<p>Current status of the order.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>1</td> <td>Partially Filled</td> </tr> <tr> <td>2</td> <td>Filled</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>6</td> <td>Expired</td> </tr> </tbody> </table>	Value	Meaning	0	New	1	Partially Filled	2	Filled	4	Cancelled	8	Rejected	6	Expired	ORDERSTATUS	3	Number (3 int 0 dec)
Value	Meaning																	
0	New																	
1	Partially Filled																	
2	Filled																	
4	Cancelled																	
8	Rejected																	
6	Expired																	

Working Indicator	Whether the order is currently being worked.		[RESERVED]	1	CHAR
	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				
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.		[RESERVED]	30	CHAR
	Value	Meaning			
8	Exchange Symbol				

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:					
	Value	Meaning				
	100	Trader ID	LSEGOPTIONALTRADERID	12	CHAR	
	76	Trader Group	OWNERID	12	CHAR	
	17	Counterparty Firm	LSEGCOUNTERPARTY	12	CHAR	
OrdType	Value submitted with the order.					
	Value	Meaning				
	1	Market				
	2	Limit				
	3	Stop				
	4	Stop Limit				
	5	Market-To-Limit				
	6	Un-Priced Limit ¹	ORDERTYPE	3	Number (3 int 0 dec)	
TimeInForce	Value	Meaning				
	0	Day				
	1	GTC				
	3	IOC				
	4	FOK				
	5	Open				
	6	GTD				
	8	GTT				
	9	GFA				
	10	ATC				
	12	CPX				
		13	ACP	TIF	3	Number (3 int 0 dec)
	ExpireTime	Value submitted with the order. The time is in UTC.		INACTIVETIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS. uuuuuu)
ExpireDate	Value submitted with the order.		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 ec)	
PreTrade Anonymity	Value	Meaning				
	0	No				
	1	Yes	ISNAMEDORDER	3	Number (3 int 0 dec))	

¹ "Un-Price Limit" (value 6) is always set as "Limit" (value 2) in the Report Reconciliation.

AccountType	Type of account associated with the order.		LSEGCLEARINGACCOUNTTYPE	3	Number (3 int 0 dec)
	Value	Meaning			
	1	Client			
OrderCapacity	Capacity of the order.		CAPACITY	3	Number (3 int 0 dec)
	Value	Meaning			
	1	Matched Principal (MTCH)			
	2	Dealing on own account (DEAL) - Principal			
TransactTime	Time the transaction represented by the Execution Report occurred. The time is in UTC.		TRANSACTIONTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS.uuu uuu)
	Value submitted with the order.				
	Value submitted with the order.				
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			
OrderSource	Value submitted with the order.		LSEGCROSSID	26	CHAR
	Value	Meaning			
	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			
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.		LSEGCROSSID	26	CHAR
Cross Type	The type of the Cross/BTF Order. Only populated for execution report messages generated Internal/Committed Cross/BTF Orders.		LSEGCROSSTYPE	3	Number (3 int 0 dec)
	The value submitted with the New Order Cross Message or Cross Order Cancel Request message will be populated.				

	Value	Meaning				
	5	Internal Cross				
	6	Internal BTF				
	7	Committed Cross				
	8	Committed BTF				
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.		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:					
	3	Client ID	MIFIDCLIENTID	10 Number (10 int 0 dec)		
		Value			Meaning	
		0			None	
		1			AGGR	
		2			PNAL	
	4 - 4294967295	Short code				
		122	Investment Decision Maker	INVESTMENTDECISIONMAKER	10 Number (10 int 0 dec)	
			Value			Meaning
	0		None			
	4 - 4294967295	Short code				
		12	Executing Trader	EXECUTINGTRADER	10 Number (10 int 0 dec)	
Value			Meaning			
3	CLIENT					
4 - 4294967295	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)				
		Value	Meaning	PARTYROLEQUALIFIER MIFIDCLIENTID	3 Number (3 int 0 dec)	
0		None				
22		Algorithm	PARTYROLEQUALIFIER INVESTMENTDECISIONMAKER			3 Number (3 int 0 dec)
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. Values are separated by delimiter "-".		TRDREGPUBLICATIONREASON	5 CHAR		
	Value	Meaning				

	0	NLIQ		
	1	OILQ		
	4	Pre-trade ILQD		
OrderAttributeType	Indicates if the order was generated via an algorithm.			
OrderAttributeValue	Value	Meaning		
	Y	Yes	ALGORITHMICTRADEINDICATOR	1 CHAR
OrderOrigination	Indicates whether the order or quote was generated via Direct Electronic Access (DEA) or not.			
	Value	Meaning		
	5	DEA	DEAFLAG	3 Number (3 int 0 dec)
TradeMatchID	Identifier of the trade. This will be the decimal format value of the base 62 encoded trade id in the system. Required if ExecType (150) is Trade (F), Trade Correct (G) or Trade Cancel (H)		TRADEREPORTID	18 CHAR
OrgTradeMatchID	Identifier of the trade. This will be the decimal format value of the base 62 encoded trade id in the system. Identifier of the original trade when trade has been amended (Trade Correct (G) or cancelled Trade Cancel (H). Required if ExecType (150) is Trade (F), Trade Correct (G) or Trade Cancel (H) When ExecType (150) is Trade (F) this value will be populated as TradeMatchID		TRADEREPORTLINKID	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	
	Value				Meaning
	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	
	Value				Meaning
	Y				Last Message
TradeReportID	Identifier of the message.	TRADEREPORTID	10	CHAR	
TradeID	Identifier of the trade.	ORGTRDMATCHID	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	
	Value				Meaning
	0				Trade Confirmation

TradeReportType	Type of trade report.		FIXTRADEREPORTTYPE	10	Number (10 int 0 dec)
	Value	Meaning			
	0	NO_CHANGE			
	1	PRICE_QTY_CHANGE			
	2	OTHER_CHANGE			
	6	TRADE_REPORT_CANCEL			
	7	Trade Break			
	11	Alleged New			
14	Alleged Cancel				
ExecType	Type of execution being reported.		EXECTYPE	3	CHAR
	Value	Meaning			
	F	Fill			
	H	Bust			
Clearing Type	Defines whether the particular instrument is cleared or not.		LSEGCLEARINGTYPE	3	Number (3 int 0 dec)
	Value	Meaning			
	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)
	Value	Meaning			
	0	No			
	1	Yes			
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				
	Value	Meaning			
	GBX	GB Pennies			
	ZAC	South African Cents (1/100 th of a Rand)			
ITL	Italian Lira				
TradeReportTrans Type	Type of transaction being reported.		TRADEREPORTTRANSTYPE	3	Number (3 int 0 dec)
	Value	Meaning			
	0	New			
	1	Cancel			
	2	Replace			
	3	Release			

MatchStatus	Status of the trade.		MATCHSTATUS	3	Number (3 int 0 dec)
	Value	Meaning			
	0	Matched			
	1	Unmatched			
	2	Advisory/Error			
OrigTradeHandling Instr	Model under which off-book trade was confirmed. Required if TrdType (828) is Off-Book Trade (54).		[RESERVED]	1	CHAR
	Value	Meaning			
	1	Two-Party Report			
TrdType	Type of trade. Absence of this field should be interpreted as Regular Trade (0).		OBTRADETYPE	3	Number (3 int 0 dec)
	Value	Meaning			
	0	Regular Trade			
	3	RFQ Trades			
TransactTime	The time the system generated the TCR - Transact Time in UTC and YYYYMMDD-HH:MM:SS.uuuuuu format. For on-book trades, this will stamp the time the trade was executed in the system or cancelled by the system.		TRANSACTTIME	24	TIMEST AMP (YYYY MMDD- HH:MM: SS.uuu uuu)
LastQty	Traded quantity.		EXECUTEDSIZE	16	Number (16 Int 0 Dec)
PriceType	Quotation format for instrument. Absence of this field should be interpreted as Price Per Unit (2).		TRADEMETHOD	3	Number (3 int 0 dec)
	Value	Meaning			
	1	ON_PRICE			
	2	ON_YIELD			
	4	ON_RATE			
5	ON_PERCENTAGE_OF_PA R				
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 sec)
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	TIMEST AMP (YYYY MMDD)
MatchType	Point in matching process trade was matched.		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	[RESERVED]		[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.		[RESERVED]	1	CHAR
	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.		PRODUCTNAME	30	CHAR

MaturityDate	Date an instrument expires. Required for futures, options and fixed income instruments.	MATURITYDAY	8	TIMEST AMP (YYYY MMDD)
NoUnderlyings	Number of underlyings for the instrument. The value in this field can be "0" or "1".	NOUNDERLYINGSTCR	10	Number (10 int 0 dec)
Underlying Symbol	Symbol of the underlying instrument. Required if NoUnderlyings (711) is "1".	UNDERLYING	12	CHAR
IssueDate	Date on which the instrument was issued. Required for fixed income instruments.	ISSUEDDATE	8	TIMEST AMP (YYYY MMDD)
Cross ID	The unique ID of the Cross/BTF Order.	LSEGCROSSID	26	CHAR
Cross Type	The type of the Cross/BTF Order.	LSEGCROSSTYPE	3	Number (3 int 0 dec)
	Value Meaning			
	5 Internal Cross			
	6 Internal BTF			
	7 Committed Cross			
8 Committed BTF				
CurrentMarketPriceValueIndicator	whether the trade price is outside the current market value or within the current market value	[RESERVED]	3	Number (3 int 0 dec)
	The possible values that should be supported should be;			
	Value Meaning			
	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.				
NegotiatedTradeIndicator	Whether the submitted off book trade is a negotiated trade or a non negotiated trade.	[RESERVED]	3	Number (3 int 0 dec)
	The possible values that should be supported should be;			
	Value Meaning			
	1 Yes			
	0 No			

	<p>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).</p>									
ExceededTheMinimumSizeIndicator	<p>Whether the consideration of the trade is greater than 500,000 Euros</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> <p>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'.</p> <p>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>	Value	Meaning	1	Yes	0	No	[RESERVED]	3	Number (3 int 0 dec)
Value	Meaning									
1	Yes									
0	No									
RequestNotToPublishQuantityIndicator	<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	[RESERVED]	3	Number (3 int 0 dec)
Value	Meaning									
1	Yes									
0	No									
Delay Mode	<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>	DELAYMODE	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 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>				
Intended Publish Time	The Trade Publish Date and Time in UTC.	INTENDEDPUBLISHTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS. uuuuuu)	
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)	
	Value				Meaning
	1				Buy
	2				Sell
SideExecID	Identifier of the execution received by the order ² .	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:				
	Value	Meaning			
	1	Executing Firm	EXECUTINGFIRM	11	CHAR
	17	Contra Firm	LSEGCOUNTERPARTY	11	CHAR
	100	Trader ID	LSEGOPTIONALTRADERID	12	CHAR

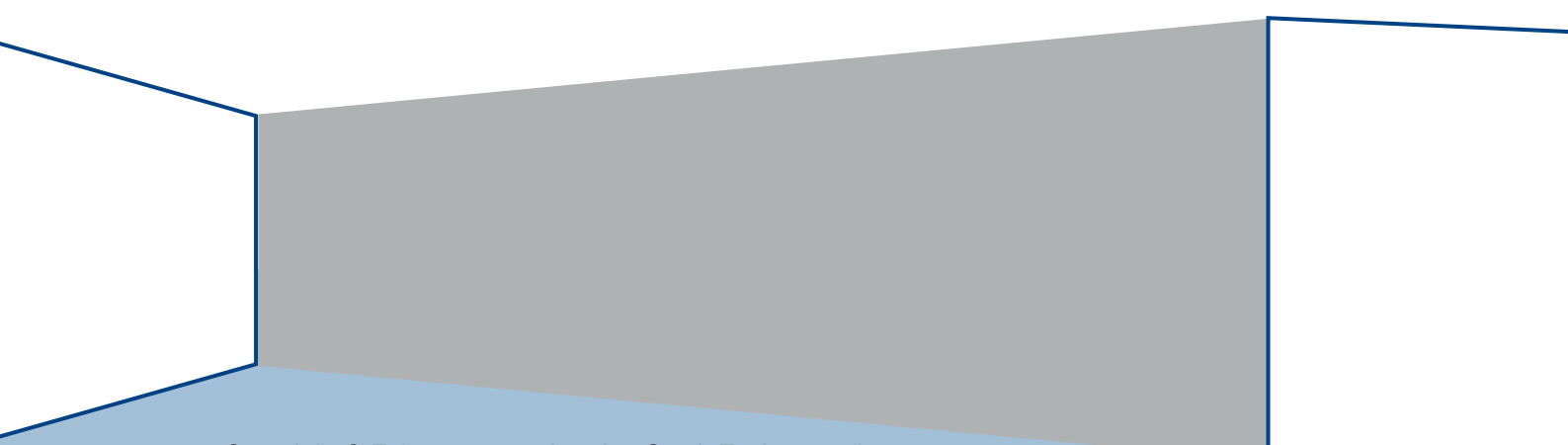
² RFQ and Quotes generated during the RFQ process are not included in ORD_[MARKET]_MEMBER_DATE file.

	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)	
	Value	Meaning				
	2	Opening Auction				
	4	Closing Auction				
	6	Re-Opening Auction				
OrderCategory	Type of interest behind trade.		ORDERSUBTYPE	3	Number (3 int 0 dec)	
	Value	Meaning				
	0	Order				
	1	Indicative Quote				
	3	Quote				
	54	Un Priced Limit				
SideLiquidity Ind	Whether the order added or removed liquidity.		SIDE LIQUIDITY INDICATOR	10	Number (10 int 0 dec)	
	Value	Meaning				
	1	Added Liquidity				
	2	Removed Liquidity				
	4	Auction				
OrderID	Identifier of the executed order as specified by the matching system ³ .		ORDERID	12	CHAR	
ClOrdID	Identifier of the executed order as specified by the entering firm ⁴ .		CLIENTORDERID	20	CHAR	
OrderCapacity	Capacity of the firm that placed the order.		CAPACITY	3	Number (3 int 0 dec)	
	Value	Meaning				
	1	Matched Principal (MTCH)				
	2	Dealing on own account (DEAL) - Principal				
	3	Any other trading capacity (AOTC) - Agency				
Account	Client Reference specified at order entry		CLIENTID	12	CHAR	
Account Type	Clearing account type.		LSEGCLEARINGACCOUNTTYPE	3	Number (3 int 0 dec)	
	Value	Meaning				
	1	Client				
	3	House				
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:		MIFIDCLIENTID	3	Number (3 int 0 dec)	
	3	Client ID				
		Value				Meaning
		0				None
		1				AGGR
	2	PNAL				
	4 - 4294967295	Short code				

³ RFQ and Quotes generated during the RFQ process are not included in ORD_[MARKET]_MEMBER_DATE file.

⁴ RFQ and Quotes generated during the RFQ process are not included in ORD_[MARKET]_MEMBER_DATE file.

	122	Investment Decision Maker	INVESTMENTDECISIONMAKER	3	Number (3 int 0 dec)
		Value Meaning			
		0 None			
		4 - 4294967295 Short code			
	12	Executing Trader	EXECUTINGTRADER	3	Number (3 int 0 dec)
		Value Meaning			
		3 CLIENT			
		4 - 4294967295 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)
		Value Meaning	PARTYROLEQUALIFIER INVESTMENTDECISIONMAKER	3	Number (3 int 0 dec)
		0 None			
		22 Algorithm			
		23 Firm or Legal Entity	PARTYROLEQUALIFIER EXECUTINGTRADER	3	Number (3 int 0 dec)
		24 Natural Person			
AlgorithmicTradeIndicator		Whether the order, quote or RFQ was generated via an algorithm.	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)
		Value Meaning			
		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
		Value Meaning			
		0 NLIQ			
		1 OILQ			
		4 Pre-trade ILQD			
		5 Pre-trade SIZE			
		6 Post trade LRGS			
		7 Post trade ILQD	TRDREGPUBLICATIONREASON 1	5	CHAR
		8 Post trade SIZE			
TradePriceCondition		Price conditions in effect at the time of the trade.	TRADEPRICECONDITION	3	Number (3 int 0 dec)
		Value Meaning			
		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	TIMEST AMP (YYYY MMDD- HH:MM: SS. uuuuu)
TradeMatchID		Identifier of the trade. This will be the decimals format value of the base 62 encoded trade id in the system. This will be same as MITCH Trade ID.	ORGTRDMATCHid	18	CHAR



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