

MIT601 REPORT RECONCILIATION SPECIFICATION

BIT- MILLENNIUM EXCHANGE

Issue 1.4 | FEBRUARY 2019



BORSA ITALIANA

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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
- 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	<p>Changed the format of the following fields:</p> <p>AGREEDTIME</p> <p>INTENDEDPUBLISHTIME</p> <p>SETTLEMENTDATE</p> <p>MATURITYDATE</p> <p>ISSUEDATE</p>
		4.2	<p>Corrected typos in field names: FIXTRADEREPORTTYPE, TRADEREPORTTRANSTYPE</p>
		4.2	<p>Changed the mapping of the following fields:</p> <p>Value 17 of the field PartyID is now mapped with LSEG COUNTERPARTY instead of CONTRA TRADER PARTYID</p>
		General	<p>Changed the data format description to a more general one.</p>
1.2	23 April 2012	4.1	<p>Corrected the list of values for the OrdStatus field. Value "C" for Expired was replaced with "6".</p>
		4.1	<p>Changed the description for TransactTime and ExpireTime fields to highlight the UTC time.</p>
		4.2	<p>Changed the description for Underlying Symbol field.</p>

		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	<p>Updated PartyID/Party Role, TimeInForce, ExpireTime , OrderCapacity, TransactTime.</p> <p>Added TradeMatchID, PartyID1/Party Role1, PartyRoleQualifier, TrdRegPublicationReason, OrderAttributeType/OrderAttributeValue, OrderOrigination and TradeMatchID.</p>
		4.2	<p>Updated TradeReportType, ExecType, TrdType, TransactTime, SecurityType, Intended Publish Time, OrderCapacity and Account Type.</p> <p>Added PartyID1/Party Role1, PartyRoleQualifier, AlgorithmicTradeIndicator, OrderOrigination TrdRegPublicationReason, TradePriceCondition, MarketID, OrigTradeDate and TradeMatchID.</p> <p>Fields for off-book trades have been updated as reserved.</p>
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 Change value of TradeID
		4.2	

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 the Client and Market Services if you have any functional questions about the Millennium Exchange services outlined in this document. The Client and Market Services can be contacted at:

Client and Market Services Team

Customer Relationship Management

- +39 02 72 42 6 512
- **Clients-Services@borsaitaliana.it**

Market Access (configurations, enablements, conformance tests, etc.)

- +39 02 72 42 6 668
- **market-access@borsaitaliana.it**

Client Support (customer support desk)

- Toll Free: 0080026772000 - From mobile: +39 02 45411399
- **Client-Support@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)	Format
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chars)				
AppID	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	EXECTYPE	4	CHAR

	generated.																									
	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>New</td> </tr> <tr> <td>4</td> <td>Cancelled</td> </tr> <tr> <td>5</td> <td>Replaced</td> </tr> <tr> <td>8</td> <td>Rejected</td> </tr> <tr> <td>C</td> <td>Expired</td> </tr> <tr> <td>D</td> <td>Restated</td> </tr> <tr> <td>F</td> <td>Trade</td> </tr> <tr> <td>H</td> <td>Trade Cancel</td> </tr> <tr> <td>L</td> <td>Triggered</td> </tr> <tr> <td>G</td> <td>Trade Correct</td> </tr> </tbody> </table>	Value	Meaning	0	New	4	Cancelled	5	Replaced	8	Rejected	C	Expired	D	Restated	F	Trade	H	Trade Cancel	L	Triggered	G	Trade Correct			
Value	Meaning																									
0	New																									
4	Cancelled																									
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8	Rejected																									
C	Expired																									
D	Restated																									
F	Trade																									
H	Trade Cancel																									
L	Triggered																									
G	Trade Correct																									
TrdMatchID	<p>Identifier of the trade. This will be a 62 base encoded value in ASCII format.</p> <p>Required if ExecType (150) is Trade (F), Trade Correct (G) or Trade Cancel (H)</p>	TRADEREPORTID	11	CHAR																						
OrgTrdMatchID	<p>Identifier of the original trade when the trade has been amended (Trade Correct (G) or cancelled Trade Cancel (H)).</p> <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.</p>	TRADEREPORTLINKID	11	CHAR																						
ExecRefID	<p>Reference to the execution being cancelled or corrected. Required if ExecType (150) is Trade Cancel (H) or Trade Correct (G).</p>	EXECUTIONREPORTREFID	13	CHAR																						
Exec Restatement	<p>Reason the order was restated or cancelled by Market Supervision Operations. Required if ExecType (150)</p>	[RESERVED]	2	CHAR																						

Reason	is Restated (D) or if the execution report is sent for an unsolicited cancellation.	
	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	Current status of the order.		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			
	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.	[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	<p>Identifier of the party. Role of the PartyID (448). Required if PartyID (448) is specified.</p> <p>Counterparty Firm (17) will only be populated if Exec Type (150) is Trade (F) or Trade Cancel (H)</p> <p>Depending on the value of PartyRole in FIX message, the value of PartyID should be taken from the following fields in Reconciliation Report:</p>		LSEGOPTIONALTRADERID	12	CHAR
	Value	Meaning			
		100	Trader ID		
Party Role	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)
	Value	Meaning			
	1	Market			
	2	Limit			
	3	Stop			
	4	Stop Limit			
	5	Market-To-Limit			
6	Un-Priced Limit ¹				
TimeInForce	Value	Meaning	TIF	3	Number (3 int 0 dec)
	0	Day			
	1	GTC			
	3	IOC			
	4	FOK			
	5	Open			
	6	GTD			
	8	GTT			
	9	GFA			
	10	ATC			
12	CPX				
13	ACP				
ExpireTime	Value submitted with the order.		INACTIVETIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS.

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

	The time is in UTC.			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	ISNAMEDORDER	3 Number (3 int 0 dec))
	0	No		

	1	Yes			
AccountType	Type of account associated with the order.		LSEGCLEARINGACCOUNTTYPE	3	Number (3 int 0 dec)
	Value	Meaning			
	1	Client			
	3	House			
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			
	3	Any other trading capacity (AOTC) - Agency			
TransactTime	Time the transaction represented by the Execution Report occurred. The time is in UTC.		TRANSACTIONTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS.uuuu)

SecondaryCOrdID	Value submitted with the order.		LSEGSECONDARYCLIENTORDERID	26	CHAR
COrdLinkID	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.		LSEGORDERSOURCE	10	Number (10 int 0 dec)
	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.		LSEGCROSSID	26	CHAR
	The value submitted with the New Order Cross Message or Cross Order Cancel Request message will be populated.				
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	<p>The unique identifier of the Cross/BTF Order being cancelled. Only populated for execution report messages generated Committed Cross/BTF Order cancellation.</p> <p>The value submitted with the Cross Order Cancel Request message will be populated.</p>		LSEGORIGINALCROSSID	26 CHAR
ExecInst	<p>Value submitted with the order. Will always be set to "n" for execution report messages generated for Cross Orders.</p>		[RESERVED]	15 CHAR
Account	<p>Value submitted with the order</p>		CLIENTID	12 CHAR
PartyID1	<p>Identifier of the party.</p> <p>Role of the PartyID (448). Required if PartyID (448) is specified.</p>			
Party Role1	<p>Depending on the value of PartyRole in FIX message, the value of PartyID should be taken from the following fields in Reconciliation Report:</p>			

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				
12	Executing Trader		EXECUTINGTRADER	10	Number (10 int 0 dec)
	Value	Meaning			
	3	CLIENT			
	4 - 4294967295				
PartyRoleQualifier	Provides a further qualification for the value specified in the Party Role (452)		PARTYROLEQUALIFIER MIFIDCLIENTID	3	Number (3 int 0 dec)
	Mandatory if Party Role (452) is set to 3, 12 or 122 when the PartyID is a short code (i.e. 4-4294967295)		PARTYROLEQUALIFIER INVESTMENTDECISIONMAKER	3	Number (3 int 0 dec)
	Value	Meaning	PARTYROLEQUALIFIER EXECUTINGTRADER	3	Number (3 int 0 dec)
	0	None			

	22	Algorithm											
	23	Firm or Legal Entity											
	24	Natural Person											
TrdRegPublicationReason	<p>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.</p> <p>Values are separated by delimiter "-".</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>NLIQ</td> </tr> <tr> <td>1</td> <td>OILQ</td> </tr> <tr> <td>4</td> <td>Pre-trade ILQD</td> </tr> </tbody> </table>		Value	Meaning	0	NLIQ	1	OILQ	4	Pre-trade ILQD	TRDREGPUBLICATIONREASON	5	CHAR
Value	Meaning												
0	NLIQ												
1	OILQ												
4	Pre-trade ILQD												
OrderAttributeType	<p>Indicates if the order was generated via an algorithm.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>Y</td> <td>Yes</td> </tr> </tbody> </table>		Value	Meaning	Y	Yes							
Value	Meaning												
Y	Yes												
OrderAttributeValue			ALGORITHMICTRADEINDICATOR	1	CHAR								
OrderOrigination	<p>Indicates whether the order or quote was generated via Direct Electronic Access (DEA) or not.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>DEA</td> </tr> </tbody> </table>		Value	Meaning	5	DEA	DEAFLAG	3	Number (3 int 0 dec)				
Value	Meaning												
5	DEA												

TradeMatchID	<p>Identifier of the trade. This will be the decimal format value of the base 62 encoded trade id in the system.</p> <p>Required if ExecType (150) is Trade (F), Trade Correct (G) or Trade Cancel (H)</p>	TRADEREPORTID	18	CHAR
OrgTradeMatchID	<p>Identifier of the trade. This will be the decimal format value of the base 62 encoded trade id in the system.</p> <p>Identifier of the original trade when trade has been amended (Trade Correct (G) or cancelled Trade Cancel (H)).</p> <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 TradeMatchID</p>	TRADEREPORTLINKID	18	CHAR

4.2 TRD_[MARKET]_MEMBER_DATE

FIX Field Name	Description	Report field name	MAX Length (ASCII chars)	Format
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AppID	Identifier of the partition.	ORIGIN	10	Number (10 int 0 dec)	
AppSeqNum	Partition's sequence number for trade.	SEQNO	10	Number (10 int 0 dec)	
AppLastSeqNum	AppSeqNum 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)	
AppResendFlag	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	[RESERVED]	30	CHAR	

	in response to.				
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			
	G	Correct			
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	<p>The time the system generated the TCR - Transact Time in UTC and YYYYMMDD-HH:MM:SS.ffffff format.</p> <p>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.ffffff)
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_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 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)	
SettleDate	Date on which the trade will settle.	SETTLEMENTDATE	8	TIMESTAMP (YYYYMMDD)	
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	INSTRUMENTID	10	CHAR	

	Exchange.				
SecurityIDSource			[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	TIMESTAMP (YYYYMMDD)
NoUnderlyings	Number of underlyings for the instrument. The value in this field	NOUNDERLYINGSTCR	10	Number (10 int 0)

	can be "0" or "1".			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 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 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.			3	Number (3 int 0 dec)

	<p>The possible values that should be supported should be;</p>		<p>[RESERVED]</p>				
<p>Value</p>	<p>Meaning</p>						
<p>1</p>	<p>Yes</p>						
<p>0</p>	<p>No</p>						
<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>							
<p>ExceededTheMinimumSizeIndicator</p>	<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>		<p>[RESERVED]</p>	<p>3</p>	<p>Number (3 int 0 dec)</p>		
<p>Value</p>	<p>Meaning</p>						

	1	Yes			
	0	No			
	<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>				
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>		[RESERVED]	3	Number (3 int 0 dec)

	Value	Meaning			
<p>Delay Mode</p> <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>	1	Yes	<p>DELAYMODE</p>	<p>3</p>	<p>Number (3 int 0 dec)</p>
	0	No			

	0 Time Based Delay 1 SOD 2 EOD 3 NOON				
Intended Publish Time	The Trade Publish Date and Time in UTC.	INTENDEDUBLISHTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS.ffffff)	
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	

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

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	Identifier of the party. Role of the specified PartyID (448).															
Party Role	Depending on the value of PartyRole in FIX message, the value of PartyID should be taken from the following fields in Reconciliation Report:															
	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>1</td> <td>Executing Firm</td> </tr> <tr> <td>17</td> <td>Contra Firm</td> </tr> <tr> <td>100</td> <td>Trader ID</td> </tr> <tr> <td>76</td> <td>Trader Group</td> </tr> <tr> <td>24</td> <td>Clearing Organization</td> </tr> </tbody> </table>	Value	Meaning	1	Executing Firm	17	Contra Firm	100	Trader ID	76	Trader Group	24	Clearing Organization	EXECUTINGFIRM	11	CHAR
Value	Meaning															
1	Executing Firm															
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100	Trader ID															
76	Trader Group															
24	Clearing Organization															
		LSEGCOUNTERPARTY	11	CHAR												
		LSEGOPTIONALTRADERID	12	CHAR												
		OWNERID	11	CHAR												
		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)												
	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>2</td> <td>Opening Auction</td> </tr> <tr> <td>4</td> <td>Closing Auction</td> </tr> <tr> <td>6</td> <td>Re-Opening Auction</td> </tr> </tbody> </table>	Value	Meaning	2	Opening Auction	4	Closing Auction	6	Re-Opening Auction							
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.		SIDELIQUIDITYINDICATOR	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
CIOrdID	Identifier of the executed order as		CLIENTORDERID	20	CHAR

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

	specified by the entering firm ⁴ .			
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		

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

PartyID1	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	<table border="1"> <tr> <td colspan="2">Client ID</td> </tr> <tr> <td>Value</td> <td>Meaning</td> </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>	Client ID		Value	Meaning	0	None	1	AGGR	2	PNAL	4 - 4294967295	Short code	MIFIDCLIENTID	3
Client ID																
Value	Meaning															
0	None															
1	AGGR															
2	PNAL															
4 - 4294967295	Short code															
Party Role1	Investment Decision Maker		INVESTMENTDECISIONMAKER	3	Number (3 int 0 dec)											
	122	<table border="1"> <tr> <td>Value</td> <td>Meaning</td> </tr> <tr> <td>0</td> <td>None</td> </tr> <tr> <td>4 - 4294967295</td> <td>Short code</td> </tr> </table>	Value	Meaning	0	None	4 - 4294967295	Short code								
	Value	Meaning														
0	None															
4 - 4294967295	Short code															
12	Executing Trader	EXECUTINGTRADER	3	Number (3 int)												

				0 dec)											
		<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>3</td> <td>CLIENT</td> </tr> <tr> <td>4 - 4294967295</td> <td>Short code</td> </tr> </tbody> </table>	Value	Meaning	3	CLIENT	4 - 4294967295	Short code							
Value	Meaning														
3	CLIENT														
4 - 4294967295	Short code														
PartyRoleQualifier	<p>Provides a further qualification for the value specified in the Party Role (452)</p> <p>Mandatory if Party Role (452) is set to 3, 12 or 122 when the PartyID is a short code (i.e. 4-4294967295)</p>		PARTYROLEQUALIFIER MIFIDCLIENTID	3	Number (3 int 0 dec)										
				3	Number (3 int 0 dec)										
	<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 INVESTMENTDECISIONMAKER	3	Number (3 int 0 dec)
	Value	Meaning													
	0	None													
	22	Algorithm													
	23	Firm or Legal Entity													
24	Natural Person														
			PARTYROLEQUALIFIER EXECUTINGTRADER												
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	<p>Flags introduced to identify DEA involvement.</p>		DEAFLAG	3	Number (3 int 0 dec)										

	<table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>5</td> <td>DEA</td> </tr> </tbody> </table>	Value	Meaning	5	DEA															
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5	DEA																			
TrdRegPublicationReason	<p>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.</p> <p>Values are separated by delimiter "-".</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>0</td> <td>NLIQ</td> </tr> <tr> <td>1</td> <td>OILQ</td> </tr> <tr> <td>4</td> <td>Pre-trade ILQD</td> </tr> <tr> <td>5</td> <td>Pre-trade SIZE</td> </tr> <tr> <td>6</td> <td>Post trade LRGS</td> </tr> <tr> <td>7</td> <td>Post trade ILQD</td> </tr> <tr> <td>8</td> <td>Post trade SIZE</td> </tr> </tbody> </table>	Value	Meaning	0	NLIQ	1	OILQ	4	Pre-trade ILQD	5	Pre-trade SIZE	6	Post trade LRGS	7	Post trade ILQD	8	Post trade SIZE	TRDREGPUBLICATIONREASON	7	CHAR
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6	Post trade LRGS																			
7	Post trade ILQD																			
8	Post trade SIZE																			
TradePriceCondition	<p>Price conditions in effect at the time of the trade.</p> <table border="1"> <thead> <tr> <th>Value</th> <th>Meaning</th> </tr> </thead> <tbody> <tr> <td>17</td> <td>Price pending</td> </tr> </tbody> </table>	Value	Meaning	17	Price pending	TRADEPRICECONDITION	3	Number (3 int 0 dec)												
Value	Meaning																			
17	Price pending																			
MarketID	Market posting the trade (MIC value)	LSEGEXECUTIONVENUE	10	CHAR																

OrigTradeDate	<p>The original date and the time of the trade.</p> <p>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</p>	AGREEDTIME	24	TIMESTAMP (YYYYMMDD-HH:MM:SS.ffffff)
TradeMatchID	Identifier of the trade. This will be the decimal 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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