CORPORATE

TRADEcho EOD Reports User Guide

1.1.16.0_v1

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1 Introduction

1.1 Purpose

The purpose of this document is to provide an overview of the Trade Report files available on the TRADEcho web portal.

1.2 Readership

This document is a User Guide for the EOD Trade reports available on TRADEcho and should be used in conjunction with TRADEcho Connectivity Guide.

1.3 Document Series

This document is part of user guide documents for new TRADEcho.

1.4 Document History

This document has been through the following iterations:

Issue	Date	Description
1.1.13.0	V1	The first version of the EOD report specification for TRADEcho Cloud. The reports are backward compatible with TRADEcho on-prem. The following changes are done in documentation to reflect the correct behaviour for EOD reports: • Corrected and added missing enums in APA report layout. The changes are done for the following fields in EOD Full Report APA section (4.1.2): Status, TransactionType, ContraFirmSide, DelayMode, PriceValidatedReason, QuantityValidatedReason, EmissionAllowanceType, OffBookTradingMode, ReportingInterface, TargetAPA. For the Individual Trade Reports section of Data Quality report (5.2.2), the following field is updated: TradeReportSource. • Corrected, added missing enums and removed obsolete ones in SRR report layout. The changes are done for the following fields in EOD Full Report SRR section (4.1.1): APAStatus, CounterpartyFirmSide,,EmissionAllowanceType, OffBookTradingMode, ReportingObligation, TriggeredRule. • Renamed ExecutingDrStatus and CounterpartyDrStatus to ExecutingDfStatus and CounterpartyDfStatus fields with corresponding enums in EOD Full Report SRR section (4.1.1) • Updated ImmediatePublication field description in EOD Full Report SRR section (4.1.1) • Corrected the formats for Decimal fields • Added clarification that EOD reports also include Cancelled and Amended trades. • Updated information in Data Quality Report section to provide clearer details about the content of this report.
1.1.14.0	V1	• Added missing information about flags in EOD Full Report SRR section (4.1.1) and EOD Full Report APA section (4.1.2): CLSE, GIVE, XBDT, IGRP, NETW, NTLS • Updated ImmediatePublication field description in EOD Full Report SRR section (4.1.1) • Clarified format for SettlementDate in EOD Full Report APA section (4.1.2) • Added missing enum for ApaInitialDeferralCode and APADeferralCode in EOD Full Report SRR section (4.1.1)
1.1.15.0	V1	• Document in line with TRADEcho Cloud version 1.1.15.0. No changes have been made to the EOD reports functionality in this release
1.1.16.0	V1	• Corrected the order of fields for CLSE, NETW, NTLS in EOD Full Report SRR section (4.1.1) • Corrected the order of fields for CLSE, NETW, NTLS, NOAP in EOD Full Report APA section (4.1.2) • Corrected the typo in field names from ExecutingDfStatus and CounterpartyDfStatus to ExecutingDFStatus and CounterpartyDFStatus • Added a note regarding double quotes in csv files in Data Layout section (3.1)

1.5 Contacts

Please contact your Technical Account Manager or the Technical Account Management Team if you have any questions about the TRADEcho services outlined in this document. Client Technology Services (UK) can be contacted at:

Telephone: +44 (0)20 7797 3939 Email: londontam@lseg.com

2 How to receive TRADEcho EOD Reports

To receive End of Day and Data Quality Reports via SFTP, please email Technical Account Managers (londontam@lseg.com) your request for TRADEcho EOD report subscription and TRADEcho SFTP access. Please provide your:
i. Source (Internet) IP address(es)
ii. LSE member / non-member ID(s)
iii. Public Key (Optional)
iv. A single admin contact email and telephone number

Please also mention the EOD reports that you would like to subscribe to.

The admin contact will be emailed with the TRADEcho login credentials. Access to the files can be obtained on **sftp://mft.lseg.com** on either Port 22 (SFTP) or 443 (HTTPS) using the username and password provided.
Note: You will need to change the default passwords via https://mft.lseg.com

For more details, please refer 'TRADEcho Connectivity Guide' and 'Web Portal User Guide' which can be found below:

- TRADEcho Technical Specification page - Link

3 TRADEcho EOD Trade Report Specifications

3.1 Data layout

The files are created in accordance with the following specifications:

File Format	CSV
Field Delimiter	, (comma)
Decimal symbol	. (point)
String	An alphanumeric field
Boolean	TRUE, FALSE
Enum	Enumeration: A lookup value against a list of options.
Decimal (m, n)	Decimal number (m, n) of up to m digits in total of which up to n digits can be fraction digits
Integer	Integer with max value 2,147,483,647
Datetime	Date and time in format YYYY-MM-DDThh:mm:ss.sssZ
Date	Date in format YYYY-MM-DD
End of line (EOL)	\r\n

Please note that all the fields (including the blank fields without a value) in all EOD reports generated in csv format will have double quotes.

4 TRADEcho Web Portal EOD Trade Reports

TRADEcho End of Day Trade reports are handled from the pages under 'Reports' on the side menu of TRADEcho web portal. Users can subscribe to end of day Full Reports & end of day Summary Reports. These are daily reports and can be downloaded by the user.

4.1 EOD Client Full Reports

The daily end of day full reports, contain actions about user's full set of Trade Reports during the day both in the SRR and in the APA.

4.1.1 EOD Full Report SRR

This report provides users with daily actions regarding their Trade Capture Reports submitted to the SRR.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODFULLSRR-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- EODFULLSRR. - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details

The report includes details of each single SRR Trade Report under the different categories below:

- Details of all SRR Trade Reports submitted to the SRR
- Details of all SRR Trade Reports sent to each APA
- Details of all Deferred Trade Reports
- Details of all SRR Trade Reports not sent to an APA;
- Details of all Rejected Trade Reports
- Details include new submissions, cancellations and amends
- Details of all Held SRR Trade Reports

Report Layout

Field	Type (Length)	Description
TradeReportInstruction	Enum	Type of trade report. Enumeration values: SUBMIT, AMEND, CANCEL, RELEASE

Field	Type (Length)	Description
SrrStatus	Enum	Status of the trade report. Enumeration values: CANCELLED, COMPLETE, OPEN, REJECTED
SrrTradeID	String (20)	Unique code set by the system.
OriginalSrrTradeID	String (20)	SRR Trade ID of the original transaction.
ApaTradeID	String (52)	Trade ID set by the APA.
TVTIC	Decimal (19,0)	Trading Venue Transaction Identification Code. Set by the system. Max Value: 9223372036854775807
FirmTradeID	String (50)	Trade identifier set by the trading firm. Free text field.
SecondaryFirmTradeID	String (50)	Trade identifier set by the trading firm. Free text field.
InstrumentName	String (40)	A descriptive name of the instrument.
InstrumentID	String (9)	Instrument ID set by the system.
ISIN	String (12)	International Securities Identification Number
CountryOfRegister	String (2)	The country of issue for the tradable instrument.
ApaRejectCode	Integer	Reject code provided by the APA.
ApaRejectText	String (50)	Reject text provided by the APA.
SrrRejectCode	Integer	Reject code provided by the SRR.
SrrRejectText	String (50)	Reject text provided by the SRR.
SrrBehaviorInstruction	Enum	If the trade report should be reviewed for rules and publication. Enumeration values: PERSIST, REVIEW, RULE_OVERRIDE
TargetAPA	Enum	The Target APA if deemed eligible for publication. Enumeration values: ECHO, ECEU, BOTC, TREA, TWEA, NONE
ApaStatus	Enum	State of the trade report in the system (APA). Enumeration values: ACCEPTED, ACCEPTED_PUBLISHED, DEFERRED, DEFERRED_PUBLISHED_LIMITED, HELD, CANCELLED, CANCELLED_PUBLISHED, CANCELLED_PUBLISHED_LIMITED, HELD_CANCELLED, NONE
ApaRequestStatus	Enum	Enumeration values: ACCEPTED, NONE, REJECTED, SEND, HELD
OverridePxQtyValidation	Boolean	Indicates that the price/quantity is overridden.
OverridePublication	Boolean	Indicates that the publication action is overridden.
ManualSetDeferralTime	Datetime	Date and time set manually for the trade report publication.
SrrReceivedTime	Datetime	Date and time when the SRR trade report is received by the system.
ApaPublicationDateTime	Datetime	Date and time when the APA system will publish the trade.

Field	Type (Length)	Description
ImmediatePublication	Boolean	Always FALSE
AssistedReportSRR	Enum	Enumeration values ALWAYS_SEND_AS_ASSISTED, NEVER_SEND_AS_ASSISTED, RULE_OVERRIDE_EXCEPTION, SEND_BY_RULES
Comment	String (64)	Free text field.
ClientOrderTrade	Boolean	Indicates that the trade is a client order trade.
InactiveCounterparty	Boolean	Indicates that the counterparty is inactive.
Quantity	Decimal (19,17)	Number of units of the financial instrument.
QuantityType	Enum	Quantity unit depending on instrument type. Enumeration values: CONTRACTS, UNITS, UNITS_OF_MEASURE
Price	Decimal (19,17)	Price of the trade.
PriceNotation	Enum	Price notation/type Enumeration values: BASIS_POINTS, MONETARY, PERCENTAGE, YIELD
PendingPrice	Boolean	Indicates that the price is pending and is expected to be updated.
Currency	String (3)	Currency of the trade.
VenueOfExecution	String (4)	Venue of execution as stipulated by ESMA. Enumeration values: SINT, XOFF, <MIC>
VenueType	Enum	Type of venue where the trade took place. Set by the system. Enumeration values: MULTILATERAL_TRADING_FACILITY, REGULATED_MARKET, ORGANIZED_TRADING_FACILITY, INVESTMENT_FIRM, SYSTEMATIC_INTERNALISER
TransactionTime	Datetime	Date and time when the trade was executed.
SettlementDate	Date	Date when the trade was settled.
OnExchangeInstruction	Enum	Enumeration values: NOT_REQUESTED, REQUESTED, REQUESTED_BY_COUNTERPARTY
ReportingCapacity	Enum	Enumeration values: AOTC_A, AOTC_CA, DEAL_P, DEAL_RP, MTCH
Account	String (11)	Identifier set by the client. Free text.
AccountType	Enum	Enumeration values: CLIENT, HOUSE
ReportingFirm	String (11)	System set Member ID.
ReportingUser	String (11)	System set User ID.
ExecutingFirm	String (11)	System set Member ID.
ExecutingFirmSide	Enum	Enumeration values: BUY, CROSS, SELL

Field	Type (Length)	Description
ExecutingSiStatus	Enum	Set by the system. Enumeration values: SI_OVERRIDE, NON_SI_OVERRIDE, SI_REF_DATA_LOOKUP, NON_SI_REF_DATA_LOOKUP
ExecutingDfStatus	Enum	Set by the system. Enumeration values: DF_OVERRIDE, NON_DF_OVERRIDE, DF_REF_DATA_LOOKUP, NON_DF_REF_DATA_LOOKUP
ExecutingTrader	String (11)	Free text field.
ExecutingTraderLocation	Enum	Location of the Trader is within EEA, UK or Third Country. Enumeration values: EEA, UK, THIRD_COUNTRY
ExecutingSalesperson	String (11)	Free text field.
ExecutingSalespersonLocation	Enum	Location of the Salesperson is within EEA, UK or Third Country. Enumeration values: EEA, UK, THIRD_COUNTRY
ExecutingBranchCountry	String (2)	Executing Branch Country code
PublicationActionAPA	Enum	Enumeration values: DO_NOT_PUBLISH, MANUAL_DEFERRAL, PUBLISH_IMMEDIATELY, SYSTEM_DEFERRAL
CounterpartyFirm	String (11)	System set Member ID.
CounterpartyUser	String (11)	System set User ID.
CounterpartyLEI	String (20)	Counterparty's Legal Entity Identifier.
CounterpartySiStatus	Enum	Set by the system. Enumeration values: SI_OVERRIDE, NON_SI_OVERRIDE, SI_REF_DATA_LOOKUP, NON_SI_REF_DATA_LOOKUP
CounterpartyDfStatus	Enum	Set by the system. Enumeration values: DF_OVERRIDE, NON_DF_OVERRIDE, DF_REF_DATA_LOOKUP, NON_DF_REF_DATA_LOOKUP
CounterpartyTrader	String (11)	Free text field.
CounterpartyBranchCountry	String (2)	Counterparty Branch Country code
NonMiFIDIIInvestmentFirm	Boolean	Indicates that the firm is marked by the customer as a Non-MiFID II Investment Firm
CounterpartyFirmSide	Enum	Enumeration values: BUY, SELL
IntendToClear	Boolean	Indicates that there is an intend to clear.

Field	Type (Length)	Description
MarketMechanism	Enum	Enumeration values: CENTRAL_LIMIT_ORDER_BOOK, DARK_ORDER_BOOK, HYBRID_MARKET, OFF_BOOK, PERIODIC_AUCTION, QUOTE_DRIVEN_MARKET, REQUEST_FOR_QUOTES, VOICE_NEGOTIATION
OffBookTrade	Boolean	Indicates that the trade is an Off-Book Trade.
OffBookTradingMode	Enum	Enumeration values: ON_EXCHANGE_LSE, OTC, SYSTEMATIC_INTERNALISER, ON_EXCHANGE_OTHER
OnBookTradingMode	Enum	Enumeration values: AT_MARKET_CLOSE_TRADING, CONTINUOUS_TRADING, OUT_OF_MAIN_SESSION_TRADING, SCHEDULED_CLOSING_AUCTION, SCHEDULED_INTRADAY_AUCTION, SCHEDULED_OPENING_AUCTION, UNDEFINED_AUCTION, UNSCHEDULED_AUCTION
TransactionCategory	Enum	Enumeration values: DARK_TRADE, EXCHANGE_FOR_PHYSICAL, PACKAGE_TRADE, REGULAR_TRADE
PackageID	String (12)	Unique identifier to be present on all trade components belonging to the package.
PackageTradeNumber	Integer	A sequentially consecutive ordinal number from 1 to Package Total Number Trade Reports that identifies the component within the same Package ID.
PackageTotalNumberTradeReports	Integer	Total number of component trades expected for any given Package ID.
NegotiatedTrade	Boolean	Indicates that the trade is a Negotiated trade.
NLIQ	Boolean	Indicates that it is Negotiated trade in Liquid Financial Instruments.
OILQ	Boolean	Indicates that it is Negotiated trade in Illiquid Financial Instruments.
PRIC	Boolean	Indicates that it is Negotiated trade subject to conditions other than the current market price
NTLS	Boolean	Pre trade flag - Pre trade large in scale transaction (NTLS)
NETW	Boolean	Pre trade flag - Negotiated transaction (NETW)
ACTX	Boolean	Indicates that it is Agency Cross trade. Set by the customer.
BENC	Boolean	Indicates that it is Benchmark trade. Set by the customer.
CLSE	Boolean	Post trade flag - Market Closing Price (CLSE)
RFPT	Boolean	Indicates that it is Reference Price trade. Set by the customer.
SDIV	Boolean	Indicates that it is Special Dividend trade. Set by the customer.

Field	Type (Length)	Description
NPFT	Boolean	Indicates that it is Non-Price Forming trade. Set by the customer.
TNCP	Boolean	Indicates that trade is not contributing to the price discovery process. Set by the customer.
CONT	Boolean	Indicates that the trade is part of transactions that are contingent on the purchase, sale, creation or redemption of a derivative contract or other financial instrument where all the components of the trade are meant to be executed as a single lot. Set by customer.
PORT	Boolean	Indicates that the trade is part of transactions in five or more different financial instruments where those transactions are traded at the same time by the same client and as a single lot against a specific reference price. Set by customer
DUPL	Boolean	Indicates that it is Duplicative trade (trade already published). Set by the customer.
RPRI	Boolean	Indicates that the trade has received price improvement. Set by the customer.
NOAP	Boolean	Indicates that the price of the trade is not applicable. Set by customer.
GIVE	Boolean	Post trade flag - Give Up (GIVE)
XBDT	Boolean	Post trade flag - Cross-Border Duplicative Trade (XBDT)
IGRP	Boolean	Post trade flag - Intra Group Trade Indicator (IGRP)
PreTradeILQD	Boolean	Indicates that it is Pre-trade Transparency Waiver for Illiquid Instrument on an SI.
PreTradeSIZE	Boolean	Indicates that it is Pre-trade Transparency Waiver for Above Standard Market Size on an SI.
NotionalCurrency	String (3)	The notional currency.
NotionalAmount	Decimal (19,17)	The notional amount.
QuantityInMeasurementUnit	Decimal (14,13)	Quantity in measurement units.
UnitOfMeasure	Enum	Notation of the quantity in measurement unit of the underlying commodity upon which the contract is based. Enumeration values: Alw, Bbl, Bcf, BDFT, Bu, CBM, Ccy, CDD, CER, CPD, CRT, cwt, day, dt, EnvAllwnc, EnvCrd, EnvOfst, g, Gal, GJ, GT, HDD, IPNT, kg, kL, kM, kW-a, kW-d, kW-h, kW-M, kW-min, kWh, L, lbs, M, mi, mL, mM, MMbbl, MMBtu, MW-a, MW-d, MW-h, MW-M, MW-min, MWh, oz, oz_tr, pc, PRINC, pt, pt_gb, qt, qt_gb, SqcM, Sqft, Sqin, SqkM, SqM, Sqmi, t, thm, tn, USD
EmissionAllowanceType	Enum	Enumeration values: CERE, ERUE, EUAA, EUAE, OTHR

Field	Type (Length)	Description
OffBookAutomatedIndicator	Enum	Enumeration values: AUTOMATED, NON_AUTOMATED, UNSPECIFIED
AlgorithmicTrade	Boolean	Indicates that the trade is an Algorithmic Trade.
FlagEnrichment	Boolean	Indicates that flag enrichment was applied to the Trade Report.
DeferralILQD	Boolean	Indicates that it is Publication Deferral for Illiquid Instrument.
DeferralLRGS	Boolean	Indicates that it is Publication Deferral for Large In Scale.
DeferralSIZE	Boolean	Indicates that it is Publication Deferral for Size Specific.
ApplySupplementaryDeferral	Boolean	Indicates that supplementary deferral should be applied to the Trade Report.
SupplementaryDeferralRegime	Enum	Enumeration values: NONE,LMTFFULF,DATFFULA,VOLOFULV,FWAFFULJ, IDAF,VOLWCOAF,DATFVOLOFULV
ExemptionTransactionCode	Enum	Enumeration values: APC, ASI, CER, CLC, CON, COT, CRA, CUC, DRI, ECB, ESI, ETO, EXE, GIV, IBC, IDD, IET, MCT, OTH, PAN, POC, SFB, SLC, SMO
ExemptionTransactionCodeText	String	Free text describing submitter's reason for exemption.
ReportingObligation	Enum	Enumeration values: COUNTERPARTY_FIRM, EXECUTING_FIRM
AppliedSrrRuleSetID	Integer	Current active rules set. Set by the system.
TriggeredRule	Enum	Rule triggered to determine reporting obligation. Set by the system. Enumeration values: ON_BOOK_TRADE, RULE_ASSESSMENT_OVERRIDDEN, ON_EXCHANGE_INSTRUCTION, EXEMPT_TRANSACTION_CODE, REPORTING_OBLIGATION_AND_ASSISTED_REPORTING, INELIGIBLE_INSTRUMENT
ApaInitialDeferralCode	Enum	Enumeration values: Invalid, RealTime, 60Mins, 120Mins, EndOfDay, EndOfNextDay, FollowingNoon, T+2, FollowingTuesday, T+4Weeks, Tuesday+4Weeks, Indefinite, FollowingStartOfDay, Cancel
ApaDeferralCode	Enum	Enumeration values: Invalid, RealTime, 60Mins, 120Mins, EndOfDay, EndOfNextDay, FollowingNoon, T+2, FollowingTuesday, T+4Weeks, Tuesday+4Weeks, Indefinite, FollowingStartOfDay, Cancel
ApaInitialPublicationType	Enum	Enumeration values: FullDetails, VolumeMask, DailyAggregate, WeeklyAggregate

Field	Type (Length)	Description
ApaPublicationType	Enum	Enumeration values: FullDetails, VolumeMask, DailyAggregate, WeeklyAggregate
SrrDetermination	Enum	Set by the SRR based on rules outcome. Enumeration values: ASSISTED_BUT_SENT_DUE_TO_FLAG_ENRICHMENT_BUT_NO_PUBLISH, COUNTERPART_ELIGIBLE_AND_NOT_SENT, COUNTERPART_ELIGIBLE_BUT_SENT_AS_ASSISTED, COUNTERPART_ELIGIBLE_BUT_SENT_BUT_NO_PUBLISH, ELIGIBLE_AND_SENT, ELIGIBLE_BUT_NOT_SENT_DUE_TO_OVERRIDE, NO_RULES_ASSESS_AND_NOT_SENT_DUE_TO_OVERRIDE, NO_RULES_ASSESS_AND_SENT_DUE_TO_OVERRIDE, NO_RULES_ASSESS_BUT_SENT_DUE_TO_FLAG_ENRICHMENT, NOT_ELIGIBLE_AND_NOT_SENT, NOT_ELIGIBLE_BUT_SENT_DUE_TO_FLAG_ENRICHMENT_BUT_NO_PUBLISH, OTHER
SrrEligibilityReason	Enum	Set by the SRR to enrich SRR Determination. Enumeration values: ASSISTED_REPORT_COUNTERPARTY, ASSISTED_REPORT_SUBMITTER, COUNTERPARTY_RESPONSIBLE_ONEXCHANGE, MTF_OTF, OFFBOOK_ONEXCHANGE, REPORTABLE_PRODUCT_RULE, REPORTED_BY_VENUE, TRADE_TYPE_EXEMPTION
LastMarket	String (4)	MIC code of the last market of execution for the last fill or indication of last known routing.
SiMic	String (4)	MIC of the Systematic Internaliser
ApaAggregatedTradeId	String (12)	Aggregated Trade ID when the trade report has been included in an Aggregated Trade.
ExecutingExternalAPAID	String (50)	BATS assigned Member ID
CounterpartyExternalAPAID	String (50)	BATS assigned Member ID

4.1.2 *EOD Full Report APA*

This report provides users with daily actions regarding their Trade Capture Reports sent to the TRADEcho APA.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODFULLAPA-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- EODFULLAPA. - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details

The report includes details of each single Trade Report under the different categories below:

- Details of all Published Trade Reports
- Details of all Trade Reports published as Assisted Trade Reports
- Details of all Rejected Trade Reports
- Details of all Deferred Trade Reports
- Details of all Trade Reports submitted as 'Late'
- Details include new submissions, cancellations and amends
- Details of all Held Trade Reports

Report Layout

Field	Type (Length)	Description
Status	Enum	Status of the trade report. Enumeration values: ACCEPTED, ACCEPTED_PUBLISHED, DEFERRED, DEFERRED_PUBLISHED_LIMITED, HELD, CANCELLED, CANCELLED_PUBLISHED, CANCELLED_PUBLISHED_LIMITED, HELD_CANCELLED, REJECTED
TransactionType	Enum	Type of trade report. Enumeration values: SUBMIT, CANCEL, RELEASE
InstrumentName	String (40)	A descriptive name of the instrument.
InstrumentID	String (9)	Instrument ID set by the system.
ISIN	String (12)	International Securities Identification Number.
CountryOfRegister	String (2)	The country of issue for the tradable instrument.

Currency	String (3)	Currency of the trade.
Price	Decimal (19,17)	Price of the trade.
PriceNotation	Enum	Price notation/type. Enumeration values: BASIS_POINTS, MONETARY, PERCENTAGE, YIELD
PendingPrice	Boolean	Indicates that the price is pending and is expected to be updated.
ReferencePrice	Decimal (19,17)	Set by the system.
ReferenceAdt	String (12)	Set by the system.
ReferenceNotionalThreshold	Decimal (28,14)	Set by the system.
Quantity	Decimal (19,17)	Number of units of the financial instrument.
Turnover	Decimal (19.17)	Transaction size calculated by the system. Turnover is only populated for Equity, Equity-Like and ETCs/ETNs. This attribute remains blank for Non Equity trades.
FirmTradeID	String (50)	Trade identifier set by the trading firm. Free text field.
SecondaryFirmTradeID	String (50)	Trade identifier set by the trading firm. Free text field.
SrrTradeID	String (20)	Unique code set by the system.
OriginalTransactionID	String (12)	Transaction ID of the original Trade Report. Set by the system.
TransactionID	String (12)	A unique code set by the system.
TVTIC	Decimal (22,0)	Trading Venue Transaction Identification Code. Set by the system.
TradeReportID	String (12)	Trade report ID.
TradingDateTime	Datetime	Date and time when the trade was executed.
ReceivedDateTime	Datetime	Date and time when the APA trade report is received by the system.
ReportingFirm	String (11)	System set Member ID.
ReportingUser	String (11)	System set User ID.

ReportingCapacity	Enum	Enumeration values: AOTC_AGENT, AOTC_CROSS_AS_AGENT, DEAL_PRINCIPAL, DEAL_RISKLESS_PRINCIPAL, MTCH_CROSS_AS_PRINCIPAL
ExecutingFirm	String (11)	System set Member ID.
ExecutingFirmSide	Enum	Enumeration values: BUY, CROSS, SELL
ExecutingTrader	String (11)	Free text field.
ExecutingTraderLocation	Enum	Location of the Trader is within EEA, UK or Third Country. Enumeration values: EEA, UK, THIRD_COUNTRY
ExecutingSalesperson	String (11)	Free text field.
ExecutingSalespersonLocation	Enum	Location of the Salesperson is within EEA, UK or Third Country. Enumeration values: EEA, UK, THIRD_COUNTRY
ExecutingBranchCountry	String (2)	Executing Branch Country code
Account	String (11)	Identifier set by the client. Free text.
AccountType	Enum	Enumeration values: CLIENT, HOUSE
ContraFirm	String (11)	System set Member ID.
ContraFirmSide	Enum	Enumeration values: BUY, SELL
CounterpartyLEI	String (20)	Counterparty's Legal Entity Identifier.
ContraFirmUserID	String (11)	System set User ID.
CounterpartyTrader	String (11)	Free text field.
CounterpartyBranchCountry	String (2)	Counterparty Branch Country code
VenueType	Enum	Type of venue where the trade took place. Set by the system. Enumeration values: MULTILATERAL_TRADING_FACILITY, REGULATED_MARKET, ORGANIZED_TRADING_FACILITY, INVESTMENT_FIRM, SYSTEMATIC_INTERNALISER

Published	Boolean	Indicates that the trade report was published to the market or not. Set by the system.
PublicationDateTime	Datetime	Date and time set by the system, when the trade report is published.
IntendedPublicationDateTime	Datetime	Date and time set by the system, when the trade report will be published.
LimitedPublicationDateTime	Datetime	Date and time set by the system, when a limited details trade report is published.
IntendedLimitedPublicationDateTime	Datetime	Date and time set by the system, when a limited details trade report will be published.
AssistedReport	Enum	Enumeration values: DO_NOT_PUBLISH_AS_ASSISTED, PUBLISH_AS_ASSISTED
DelayMode	Enum	Enumeration values: EOD, NOON, SOD, MORNING, TIME_BASED
PublicationAction	Enum	Enumeration values: MANUAL_DEFERRAL, NONE, PUBLISH_IMMEDIATELY, SYSTEM_DEFERRAL
ManualSetDeferralTime	Datetime	Date and time set manually for the trade report publication.
SystemSetDeferralTime	Datetime	Date and time set by the system for the trade report publication.
Late	Boolean	Indicates that the trade is reported late.
SystemSetDeferralLength	String (60)	Set by the system.
ExecutionVenue	String (4)	Venue of execution as stipulated by ESMA. Enumeration values: SINT, XOFF, <MIC>
RejectReason	String (50)	Reject text provided by the APA.
RejectCode	Integer (10)	Reject code provided by the APA.
PriceQtyReviewed	Boolean	Indicates that the trade report has been reviewed or not by the User before submitting.
NegotiatedTrade	Boolean	Indicates that the trade is a Negotiated trade.
PriceValidated	Boolean	Indicates that the trade report has been reviewed or not by the User before submitting.

QuantityValidated	Boolean	Indicates that the trade report has been reviewed or not by the User before submitting.
PriceValidatedReason	Enum	Enumeration values: Instrument has no max ticks threshold set, Instrument has no max price change threshold set, Instrument has no reference price, Instrument has no tick size, The trading date is not today, Trade report will not be published, Trade report has pending price set, Price/Quantity reviewed flag was set, Price validation is disabled, Trade has special trade price flag, Trade report price is zero or negative, Reference Price is 0, Price type of the trade is basis points or yield
QuantityValidatedReason	Enum	Enumeration values: Instrument has no quantity percentage threshold set, The trading date is not today, Trade report will not be published, Trade report has pending price set, Price/Quantity reviewed flag was set, Quantity validation is disabled, Trade report has NOAP flag, Notional threshold multiplier not set, Instrument has no LIS Post Trade set, Instrument has no LIS Post Trade FCA set, Required FX rates are not available
SettlementDate	Date (YYYYMMDD)	Date when the trade was settled.
NotionalAmount	Decimal (19,17)	The notional amount.
NotionalCurrency	String (3)	The notional currency.
QuantityInMeasurementUnit	Decimal (14,13)	Quantity in measurement units.
UnitOfMeasure	Enum	Notation of the quantity in measurement unit of the underlying commodity upon which the contract is based. Enumeration values: Alw, Bbl, Bcf, BDFT, Bu, CBM, Ccy, CDD, CER, CPD, CRT, cwt, day, dt, EnvAllwnc, EnvCrd, EnvOfst, g, Gal, GJ, GT, HDD, IPNT, kg, kL, kM, kW-a, kW-d, kW-h, kW-M, kW-min,

		kWh, L, lbs, M, mi, mL, mM, MMbbl, MMBtu, MW-a, MW-d, MW-h, MW-M, MW-min, MWh, oz, oz_tr, pc, PRINC, pt, pt_gb, qt, qt_gb, SqcM, Sqft, Sqin, SqkM, SqM, Sqmi, t, thm, tn, USD
EmissionAllowanceType	Enum	Enumeration values: CERE, ERUE, EUAA, EUAE. OTHR
MarketMechanism	Enum	Enumeration values: CENTRAL_LIMIT_ORDER_BOOK, DARK_ORDER_BOOK, HYBRID_MARKET, OFF_BOOK, PERIODIC_AUCTION, QUOTE_DRIVEN_MARKET, REQUEST_FOR_QUOTES, VOICE_NEGOTIATION
OffBookTrade	Boolean	Indicates that the trade is an Off-Book Trade.
OffBookTradingMode	Enum	Enumeration values: ON_EXCHANGE_LSE, OTC, SYSTEMATIC_INTERNALISER, ON_EXCHANGE_OTHER
OffBookAutomatedIndicator	Enum	Enumeration values: AUTOMATED, NON_AUTOMATED, UNSPECIFIED
OnExchangeInstruction	Enum	Enumeration values: NOT_REQUESTED, REQUESTED
OnBookTradingMode	Enum	Enumeration values: AT_MARKET_CLOSE_TRADING, CONTINUOUS_TRADING, OUT_OF_MAIN_SESSION_TRADING, SCHEDULED_CLOSING_AUCTION, SCHEDULED_INTRADAY_AUCTION, SCHEDULED_OPENING_AUCTION, UNDEFINED_AUCTION, UNSCHEDULED_AUCTION
TransactionCategory	Enum	Enumeration values: DARK_TRADE, EXCHANGE_FOR_PHYSICAL, PACKAGE_TRADE, REGULAR_TRADE
PackageID	String (32)	Unique identifier to be present on all trade components belonging to the package.
PackageTradeNumber	Integer (10)	A sequentially consecutive ordinal number from 1 to Package Total Number Trade Reports that identifies the component within the same Package ID.
PackageTotalNumberTradeReports	Integer (10)	Total number of component trades expected for any given Package ID.

IntendToClear	Enum	Indicates that there is an intend to clear. Enumeration values: DO_NOT_INTEND_TO_CLEAR, INTEND_TO_CLEAR
ACTX	Boolean	Indicates that it is Agency Cross trade. Set by the customer.
BENC	Boolean	Indicates that it is Benchmark trade. Set by the customer.
CLSE	Boolean	Post trade flag - Market Closing Price (CLSE)
DUPL	Boolean	Indicates that it is Duplicative trade (trade already published). Set by the customer.
NLIQ	Boolean	Indicates that it is Negotiated trade in Liquid Financial Instruments.
NPFT	Boolean	Indicates that it is Non-Price Forming trade. Set by the customer.
OILQ	Boolean	Indicates that it is Negotiated trade in Illiquid Financial Instruments.
PRIC	Boolean	Indicates that it is Negotiated trade subject to conditions other than the current market price
NTLS	Boolean	Pre trade flag - Pre trade large in scale transaction (NTLS)
NETW	Boolean	Pre trade flag - Negotiated transaction (NETW)
RFPT	Boolean	Indicates that it is Reference Price trade. Set by the customer.
RPRI	Boolean	Indicates that the trade has received price improvement. Set by the customer.
SDIV	Boolean	Indicates that it is Special Dividend trade. Set by the customer.
TNCP	Boolean	Indicates that the trade is not contributing to the price discovery process. Set by the customer.
CONT	Boolean	Indicates that the trade is part of transactions that are contingent on the purchase, sale, creation or redemption of a derivative contract or other financial instrument where all the components of the trade are meant to be executed as a single lot. Set by customer.
PORT	Boolean	Indicates that the trade is part of transactions in five or more different financial instruments where those transactions are traded at the same time by the same client and as a single

		lot against a specific reference price. Set by customer
ALGO	Boolean	Indicates that the trade is an Algorithmic trade.
NOAP	Boolean	Indicates that the price of the trade is not applicable. Set by customer.
GIVE	Boolean	Post trade flag - Give Up (GIVE)
XBDT	Boolean	Post trade flag - Cross-Border Duplicative Trade (XBDT)
IGRP	Boolean	Post trade flag - Intra Group Trade Indicator (IGRP)
PreTradeILQD	Boolean	Indicates that it is Pre-trade Transparency Waiver for Illiquid Instrument on an SI.
PreTradeSIZE	Boolean	Indicates that it is Pre-trade Transparency Waiver for Above Standard Market Size on an SI.
DeferralILQD	Boolean	Indicates that it is Publication Deferral for Illiquid Instrument.
DeferralLRGS	Boolean	Indicates that it is Publication Deferral for Large In Scale.
DeferralSIZE	Boolean	Indicates that it is Publication Deferral for Size Specific.
ApplySupplementaryDeferral	Boolean	Indicates that supplementary deferral should be applied to the Trade Report.
AggregatedTradeId	String (12)	Aggregated Trade ID when the trade report has been included in an Aggregated Trade.
SupplementaryDeferralRegime	Enum	Enumeration values: NONE, LMTFFULF, DATFFULA, VOLOFULV, FWAFFULJ, IDAF, VOLWCOAF, DATFVOLOFULV
Comment	String (64)	Free text field.
ReportingInterface	Enum	Set by the system. Enumeration values: CSV, FIX_MMT, REST, SRR
ErroneousFlags	String (64)	Both user and system set. Set by the system if a trade report flag is sent in erroneously.
ContractMultiplier	Decimal (14,13)	Contract multiplier of the instrument.

QuantityType	Enum	Quantity unit depending on instrument type. Enumeration values: CONTRACTS, UNITS, UNITS_OF_MEASURE
TargetAPA	Enum	The Target APA if deemed eligible for publication. Enumeration values: **ECHO, ECEU**
SiMic	String (4)	MIC of the Systematic Internaliser (The Executing Firm)
InstrumentUniverse	Enum	The TOTV at the time of Trade Report submission. Set by the system. Enumeration values: UK/EEA/BOTH/NONE
LastMarket	String (4)	MIC code of the last market of execution for the last fill or indication of last known routing to Third Country Trading Venue of Execution.

•The “CLOSED” status is removed in new TRADEcho, there always be “REJECTED” status instead.

4.1.3 *EOD Full Report Counterparty SRR*

This report provides clients with daily statistics regarding their Counterparty Trade Capture Reports for off book on exchange trades submitted to the SRR.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODFULLCPTSRR-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- EODFULLCPTSRR. - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details

The report includes details of only Off Book On Exchange SRR Trade Report where the member is Counterparty on the trade, under the different categories below:

- Details of all SRR Trade Reports submitted to the SRR
- Details of all SRR Trade Reports sent to each APA
- Details of all Deferred Trade Reports
- Details of all SRR Trade Reports not sent to an APA
- Details of all Rejected Trade Reports

Report Layout
Same as EOD Full Report SRR

4.1.4 *EOD Full Report Counterparty APA*

This report provides clients with daily statistics regarding their Counterparty Trade Capture Reports for off book on exchange trades sent to the TRADEcho APA.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODFULLCPTAPA-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- EODFULLCPTAPA - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details
The report includes details of only Off Book On Exchange APA Trade Report where the member is Counterparty on the trade, under the different categories below:

- Details of all Published Trade Reports
- Details of all Rejected Trade Reports
- Details of all Deferred Trade Reports
- Details of all Trade Reports submitted as 'Late'
- Details of all Cancelled and Amended Trade Reports

Report Layout
Same as EOD Full Report APA

4.2 EOD Client Summary Reports

The daily end of day summary reports contain the final version of each user's Trade Reports during the day in the SRR, APA and APA Quotes.

4.2.1 *EOD Summary Report SRR*

This report provides users with daily statistics regarding their Trade Capture Reports submitted to the SRR.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODSUMMARYSRR-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.

- MEMBERID - member that the report is created for.
- EODSUMMARYSRR. - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details

The report includes only the most recent state of each Trade Report to have been processed that day. This includes:

- Details of the most recent version of all SRR Trade Reports submitted to SRR
- Details of the most recent version of all SRR Trade Reports sent to each APA;
- Details of the most recent version of all Deferred Trade Reports;
- Details of the most recent version of all SRR Trade Reports not sent to an APA;
- Details of the most recent version of all Rejected Trade Reports;
- Details include cancelled and amended reports.

Report Layout

Same as EOD Full Report SRR

4.2.2 *EOD Summary Report APA*

This report provides users with daily statistics regarding their Trade Capture Reports sent to the TRADEcho APA.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODSUMMARYAPA-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- EODSUMMARYAPA. - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details

The report includes only the most recent state of each Trade Report to have been processed that day. This includes:

- Details of the most recent version of all Published Trade Reports
- Details of the most recent version of all Trade Reports published as Assisted Trade Reports
- Details of the most recent version of all Rejected Trade Reports
- Details of the most recent version of all Deferred Trade Reports
- Details of the most recent version of all Trade Reports submitted as 'Late'

- Details include cancelled and amended reports

Report Layout

Same as EOD Full Report APA

4.2.3 *EOD Summary Report Counterparty SRR*

Provide clients with daily statistics regarding their Counterparty Trade Capture Reports for off book on exchange trades submitted to the SRR

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODSUMMARYCPTSRR-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- EODSUMMARYCPTSRR. - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details

The report includes only the most recent state of each Off Book On Exchange Trades where the member is Counterparty on the trade to have been processed that day. This includes:

- Only trades where the member is Counterparty on the trade are included
- Details of the most recent version of all SRR Trade Reports submitted to the SRR
- Details of the most recent version of all SRR Trade Reports sent to each APA
- Details of the most recent version of all Deferred Trade Reports
- Details of the most recent version of all SRR Trade Reports not sent to an APA
- Details of the most recent version of all Rejected Trade Reports
- Details include cancelled and amended reports

Report Layout

Same as EOD Full Report SRR

4.2.4 *EOD Summary Report Counterparty APA*

This report provides clients with daily statistics regarding their counterparty Trade Capture Reports for off book on exchange trades sent to the TRADEcho APA.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_EODSUMMARYCPTAPA-COUNTER.csv

Where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- EODSUMMARYCPTAPA. - unique identifier for this type of report.
- COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

Report Details

The report includes only the most recent state of each Off Book On Exchange Trades where the member is Counterparty on the trade and which have been processed that day. This includes:

- Details of the most recent version of all Published Trade Reports
- Details of the most recent version of all Rejected Trade Reports
- Details of the most recent version of all Deferred Trade Reports
- Details of the most recent version of all Trade Reports submitted as 'Late'
- Details include cancelled and amended reports

Report Layout

Same as EOD Full Report APA

5 TRADEcho Web Portal Data Quality Report

The Data Quality Summary Report provides users with a progressive weekly report on the firm's data quality performance.

The naming convention for this report is:
yyyyMMdd_hhmmss_<MEMBERID>_BOATWDQR-COUNTER.csv, where:

- yyyyMMdd - date when report is created.
- hhmmss - time when report is created.
- MEMBERID - member that the report is created for.
- BOATWDQR - unique identifier for this type of report.

COUNTER - if two or more reports are generated with the same file name, a counter will be applied at the end.

5.1 Data Quality Report Details

The report includes details of each single Trade Report under the different categories below:

- Details of all Large Trade Reports
- Details of all Assisted Trade Reports
- Details of certain Rejected Trade Reports
- Details of all published Cancelled and Amended Trade Reports
- Details of all Trade Reports submitted as 'Late'

5.2 Data Quality Report Layout

The report includes data tables with data from individual trade reports as well as a summary section.

5.2.1 Trade Summary Section

The trade summary section includes:

1) Summary table for

- Own Firm Summary Table

2) The summary table statistics include trades meeting a certain criteria, with one row per criteria:

Statistic	Description
Total Trade Reports[1]	Total number of Trade Reports for the member in a week.
Late Trades[2]	Non-deferred, published Trade Reports that were reported late.
Trades Exceeding Delay[3]	Published Trade Reports that were deferred and reported late.
Cancelled Trades	Published Trade Reports that are cancelled

Amended Trades	Published Trade Reports which have been amended.
Large Trades	Published Trade Reports that were deemed large when they were eligible for deferral.
Out Of Hours Trades	Published Trade Reports which are executed outside of the TRADEcho trading hours.
Price Error Trades	Any Trade Report which has generated a price error.
Quantity Error Trades	Any Trade Report which has generated a quantity error.
Trades on Invalid Instruments	Trade Reports which were executed on instruments that are not recognized by TRADEcho
Assisted Reports	Trade Reports that are assisted for the member.

3) The trade count and percentage for the past week is shown in the summary table with following headings:

Heading	Format	Populate with
Published	Alphanumerical	As per list above
One Week Trade Count	Numeric	The number of trades matching each row's criteria defined in the criteria table.
1 Week Trade Percentage	Numeric with 4 decimals	The number of trades matching each row's criteria defined in the criteria table compared to the Member's total number of trades, calculated for the past week.

Notes:

1. Total Trade Reports are the number of trades reported by the member firm or on-behalf of the member firm by a counterparty as assisted.

'One week trade percentage' of this will always be 100. Percentages of other statistics are calculated based on the number of Total Trade Reports. The sum of percentages of other statistic will always not be equal to 100. It can be less or more than 100 (as some statistics can have the same trade duplicated)

2. Late Trades – Trades which are submitted late and published immediately

3. Trades Exceeding Delay – Trades which are submitted late and deferred (not published immediately)

5.2.2 *Individual Trade Reports*

One chapter of trades per criteria will be produced for the criteria specified above. The layout (columns) in the individual trade reports are:

Field	Type (Length)	Description
Instrument ID	String (9)	Instrument ID set by the system.
Price	Decimal (19,17)	Price of the trade.
Price Currency	String (3)	Currency of the trade.
Quantity	Decimal (19,17)	Number of units of the financial instrument.
Turnover	Decimal (19,17)	Transaction size calculated by the system. Turnover only populated for Equity, Equity-Like and ETCs/ETNs. This attribute remains blank for Non Equity trades.
Transaction Identification Code	String (12)	A unique code set by the system.
Firm Trade ID	String (50)	Trade identifier set by the trading firm. Free text field. Format: A-Z,0-9,+-_.
Comment	String (64)	Free text field.
Trade Report Source	Enum	Set by the system. Enumeration values: CSV, REST, FIX_MMT, SRR
Trading Date and Time	Datetime	Date and Time when the trade was executed.
Received Date and Time	Datetime	Date and time when the trade report is received by the system.
Intended Publish Time	Datetime	Date and time set by the system, when the trade report will be published.
Member ID	String (11)	System set Member ID.
Counterparty	String (11)	System set User ID.

6 Glossary

APA	Approved Publication Arrangement
LEI	Legal Entity Identifier
MIC	Market Identifier Code
SI	Systematic Internaliser
SMS	Standard Market Size
SRR	Smart Report Router
SSTI	Size Specific To Instrument
ToTV	Traded on Trading Venue