

MIR13 File Specification

Functional Specification





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Introduction

The MIR13 data file produces top day trade-related data from standard Eclipse and Eclipse Metals in a CSV format. The file contains the following types of trade record:

- NT: Standard new trades
- NTO: New trades resulting from an option exercise/assignment
- AT: Amended trades
- DT: Deleted trades
- OT: Open trades
- EO: Option exercise actions on trades
- AO: Option assignment actions on trades
- XO: Option expiry actions on trades
- ER: Option exercise reversal actions on trades
- AR: Option assignment reversal actions on trades
- XR: Option expiry reversal actions on trades

This document outlines the file format specification for NT/NTO trades only and for standard Eclipse only.



File Specification

The file takes a header containing the field code labels as described in the following table, including a footer containing an **EOF** flag. The header/footer may or may not be supplied, depending on a parameter set at runtime.

Field No	Field Code	Format	Example	Description/Notes
1	Type	alphanumeric (6)	NT	Determines the type of record: <ul style="list-style-type: none">• NT• NTO
2	Bus Group	alphanumeric (10)	FUTURES	Business group related to the account.
3	Account	alphanumeric (10)	ABC	Eclipse margin group code.
4	Sub Acc	alphanumeric (10)	ABC001	Eclipse account code.
5	Contract	alphanumeric (15)	L	Eclipse contract code.
6	Roll/Delivery Date	alphanumeric (10)	DEC-15	Contract delivery date, or roll date for CFDs. <ul style="list-style-type: none">• For contracts set up with month delivery format, format is MON-YY.• For contracts set up with date delivery format, format is DD-MON-YY
7	Strike	number (18)		Option strike series
8	Lotsize	number (13,4)	1250	Contract size
9	Sq	number (2)		Option strike series sequence. Used for Eurex corporate actions, for example.
10	B	alphanumeric (1)	S	Buy/Sell indicator
11	Lots	number (15)	2	Trade lots
12	Lots Signed	number (15)	-2	Trade lots signed
13	Price	number (15)	98.4	Trade price
14	Trdate	date	11-NOV-14	Trade date
15	Exe	alphanumeric (6)	LFR	Execution broker code. Output only on standard Eclipse trades.
16	Tradeno	integer	12344321	Eclipse trade number.
17	Vouchno	integer		Voucher number. Displayed only on NTO type trades.
18	Ccy	alphanumeric (3)	GBP	Contract currency
19	Cont Val	number (16,2)	246000	Trade value
20	MtM Value	number (16,2)	0	Always zero
21	Orig Comm	number (14,2)	-3.18	Original commission amount



Field No	Field Code	Format	Example	Description/Notes
22	Open Comm	number (14,2)	0	Open commission amount
23	Comm Posted	number (14,2)	-3.18	Commission posted amount
24	Last Trd	date	16-DEC-15	Last Trading Date of contract
25	Close	number (15,7)	0	Always zero
26	Frc	number (3)		Price fraction. If populated, denotes the fraction denominator which the contract is priced in for example, 1/32, 1/64, and so on.
27	Trade Reference	alphanumeric (20)		Trade reference field.
28	Trade Time	time	08:01	Trade time in format HH24:MI.
29	Prod Group	alphanumeric (10)		Product Group related to the account.
30	HseClt	alphanumeric (6)	C	House/Client/Counterparty flag related to the account.
31	CltBkr	alphanumeric (6)	C	Account type: <ul style="list-style-type: none"> • C: Client • B: Broker
32	Exchange	alphanumeric (10)	ICE.IFLL	Eclipse exchange code related to the contract.
33	Country Code	alphanumeric (12)		Country code related to the account.
34	LME Trade Type	alphanumeric (14)		LME trade type.
35	OTCY/N	alphanumeric (6)		Y/N flag to denote whether the trade is OTC. Output only on Eclipse Metals trades.
36	Deal Number	number (15)		Deal number. Only output on Eclipse Metals trades.
37	LME Markup	alphanumeric (15)		Price markup. Only output on Eclipse Metals trades.
38	Underlying Code	alphanumeric (15)		Underlying code for contract, where the contract is an option which delivers into the underlying contract.
39	Underlying Price	number (15)		Settlement price of the underlying contract, where Underlying Code is supplied.
40	Date	date	11-NOV-14	Current date
41	UTI	alphanumeric (52)	123321ABCDEF22 M45H09xLONx123 44321	EMIR UTI
42	TRN	alphanumeric (52)	123321ABCDEF22 M45H09xLONx123 44321	EMIR internal UTI
43	Account LEI	alphanumeric (20)	123321ABCDE5X Y9A9A11	EMIR LEI code related to the account.
44	Broker LEI	alphanumeric	123321ABCDEF22	EMIR LEI code related to the firm.



Field No	Field Code	Format	Example	Description/Notes
		(20)	M45H09	
45	CommCcy	alphanumeric (3)	GBP	Commission currency
46	Decimal Trade Price	number (15)	98.4	Trade Price converted into decimal price.
47	External Sub Account	alphanumeric (10)	XYZ	External sub-account
48	Trade Source	alphanumeric (10)	S	Trade source
49	Trade Type	alphanumeric (10)	EFP	Trade type
50	Contype	Char (3)	FUT	Contract type (FUT, CALL, PUT)
	<charge amount>	Number (10)		See <i>Charges</i> below.
	<charge currency>			See <i>Charges</i> below.
51	Exchange ID	alphanumeric	ED	Exchange contract code

Charges

New Trade Charges are displayed at the end of the file. The number to be displayed is configurable when running the report, and therefore, may/will vary from firm to firm. However, the maximum number of charges is 8. Each trade will display all charges, with the amount and currency on each charge output accordingly. The header field name will depend on the charge code.

For example, assuming the following two charges on a trade:

- Clearing fee (CFEE): 1.20 GBP
- Execution fee (EXEC): 2.40 GBP

This will display as follows at the end of the trade file, that is, after field 50 above:

- header:
CFEE,CFEE Ccy,EXEC,EXEC Ccy
- record data:
1.20,GBP,2.40,GBP

Notes



Please note, the charges are currently displayed after field 51 but this could be subject to change as any new fields will be inserted prior to the charges

