

## Purpose and Scope

This document describes Order Import Format that is used to import orders from third party applications to the OrderBook panel of the Liquid platform.

## Format Definition

Order Import Format allows to import orders into the Liquid platform. Imported orders are stored as "enqueued" in the OrderBook and can be edited or sent later.

Order Import Format is comma-separated values (CSV) format. Each row represents one order, order attributes are separated with commas, text values with blanks can be quoted with ". If optional attributes are missing in the end of the line then commas can be omitted as well.

There are two formats: for one-legged orders, and for spread orders.

## One-legged Order Attributes Description

#	Name	Valid values	Required	Description
1	Account Number	<i>Alphanumeric</i>	No	Account number. If missing, the firm's default account number is used unless there is an account currently selected in the OrderBook.
2	Instrument Symbol	<i>Alphanumeric</i>	Yes	Instrument's symbol. For options assumed as the "." with the following OPRA code, for futures "/" with the following root, month symbol and year digit.
3	Quantity	<i>Non-null integer</i>	No	Specifies the quantity of the order. If missing, the default quantity from Order Entry Settings is used. If Side is specified, then sign of quantity is discarded and set to new defined by the Side.
4	Order Type	MARKET, LIMIT, STOP, STOPLIMIT, AON, RESERVE, HIDDEN, PEG	No	Order type. If missing, the default type is selected from Order Entry Settings.

		MKT, PEG PRIM, TRAIL STOP, PEG DISC, SWEEP, DISCRETION, EXERCISE		
5	Route	<i>Alphanumeric</i>	No	Order routing. If missing, the default routing from Order Entry Settings is used.
6	Exchange	<i>Alphanumeric</i>	No	Exchange broker. If missing, the default exchange from Order Entry Settings is used.
7	Open/Close	O, C	No	Specifies whether the order will open or close the position for the instrument. If missing, this flag will be calculated from the current position. Note, that queued orders are not considered when calculating position instrument.
8	Side	B, S, SS	No	Side of the order: buy, sell, or sell short. If missing, the side is calculated from the sign of the quantity and Open/Close flag.
9	Time In Force	DAY, GTC, GTT, OPG, IOC, FOK, GTX, ATC	No	Time in force order instruction. If missing, the default TIF from Order Entry Settings is used.
10	Limit Price	<i>Numeric</i>	Yes /No	Order limit price. Required for order types which have limit price. Must be empty for other order types.
11	Stop Price	<i>Numeric</i>	Yes /No	Order stop price. Required for order types which have stop price. Must be empty for other order types.
12	Price Offset	<i>Numeric</i>	Yes /No	Order price offset. Required for order types which have price offset: PEG MKT, PEG PRIM, TRAIL STP, PEG_DISC. Must be empty for other order types.
13	Discretion Amount	<i>Numeric</i>	Yes /No	Order discretion amount. Required for order types which have discretion amount: DISCRETION, PEG_DISC. Must be empty for other order types.

14	Max Floor Quantity	<i>Integer</i>	Yes /No	Maximum floor quantity. Required for order types which have max floor quantity: HIDDEN, RESERVE, PEG_DISC, DISCRETION. Must be empty for other order types.
15	Execution Instruction	ECN_ONLY, SWEEP, PEG_TO_MARKET, SIZE_BLAST	No	Order execution instruction. Valid only for orders which have execution instruction: DISCRETION, SWEEP, PEG_DISC.
16	Tag	<i>Alphanumeric</i>	No	User defined order tag.

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### **One-legged Credit-Suisse Algorithmic Order Attributes Description**

Added after common one-legged order attributes for orders of types: Pathfinder, Sniper, Delta-Adjusted.

#	Name	Valid Values	Required	Description
20	Execution Style	1..9	No	1..3 - Patient, 4..6 Normal, 7..9 - Aggressive. Default is 5.
21	Start Time	<i>HH:mm:ss</i>	No	Start time (in user's time zone).
22	End Time	<i>HH:mm:ss</i>	No	End time (in user's time zone).
23	Display Size	<i>Integer</i>	No	Must be $\leq$ order quantity.
24	Trigger	<i>Alphanumeric (9)</i>	No	
25	Contingency Price Low	<i>Numeric</i>	No	Contingency price low bound (inclusive), below which the order is temporarily suspended.
26	Contingency Price High	<i>Numeric</i>	No	Contingency price high bound (inclusive), above which the order is temporarily suspended.
27	Max % Volume	0..99	No	
28	Min % Volume	0..99	No	
29	Price Delta	1..100	Yes /No	Required for Delta-Adjusted order types. A delta of 50 for a call option means that the option will increase in price by \$0.50 for every \$1.00 increase in the stock price. A delta of 50 for a put option means that the option will decrease in price by

				\$0.50 for every \$1.00 increase in the stock price.
30	Underlying Price	<i>Positive Numeric</i>	Yes /No	Required for Delta-Adjusted order types. Valid stock price. Indicates the reference which will be used in computing the resulting limit price for delta adjusted orders.
31	Rx	RX	No	

### Spread Order Attributes Description

#	Name	Valid Values	Required	Description
1	Account Number	<i>Alphanumeric</i>	No	Account number. If missing, the firm's default account number is used unless there is an account currently selected in the OrderBook.
2	"SPREAD" keyword	SPREAD	Yes	Specifies that this order is a spread.
3	Order Type	MARKET, LIMIT, STOP, STOPLIMIT	No	Order type. If missing, the default type is selected from Order Entry Settings.
4	Route	<i>Alphanumeric</i>	No	Order routing. If missing, the default routing from Order Entry Settings is used.
5	Exchange	<i>Alphanumeric</i>	No	Exchange broker. If missing, the default exchange from Order Entry Settings is used.
6	Time In Force	DAY, GTC, GTT, OPG, IOC, FOK, GTX, ATC	No	Time in force order instruction. If missing, the default TIF from Order Entry Settings is used.
7	Side	B, S, SS	No	Side of the leg: buy, sell, or sell short. If missing, Buy is set.
8	Limit Price	<i>Numeric</i>	Yes /No	Order limit price. Required for order types which have limit price. Must be empty for other order types.
9	Stop Price	<i>Numeric</i>	Yes /No	Order stop price. Required for order types which have stop price. Must be empty for other order types.
10	Execution	ECN_ONLY,	No	Order execution instruction. Valid

	Instruction	SWEEP, PEG_TO_MAR KET, SIZE_BLAST		only for orders which have execution instruction: DISCRETION, SWEEP, PEG_DISC.
11	Tag	<i>Alphanumeric</i>	No	User defined order tag.

### ***Spread Leg Attributes Description***

Lists of this attributes added after common spread attributes for each leg.

12. 1	Instrument Symbol	<i>Alphanumeric</i>	Yes	Instrument's symbol. For options: "." followed by OPRA code. For futures: "/" followed by root, month symbol, and year digit.
12. 2	Quantity	<i>Non-null Integer</i>	No	Specifies the quantity of the order. If missing, the default quantity from Order Entry Settings is used. If Side is specified, then sign of quantity is discarded and set according to Side.
12. 3	Open/Close	O, C	No	Specifies whether the order will open or close the position for the instrument. If missing, this flag will be calculated from the current position. Note, that queued orders are not considered when calculating position instrument.
12. 4	Leg Side	B, S	No	Side of the leg. If missing, the side is calculated from the sign of the quantity and Open/Close flag.