BME
BOLSAS Y MERCADOS ESPAÑOLES
a SIX company

BME Markets Transaction Reporting Service

TRS v 2.1

Contents

1 BME MARKETS TRANSACTION REPORTING SERVICE 5

Introduction 5

Notification of Transaction Reporting Records to the Competent Authority 8

2 DELEGATED REPORTING SERVICE FILE FLOW 9

Organisation of Record Information 9

RO, Transaction Tecord 9

RI, Identifier Record 10

Functioning of Records Using Identifier (RI) 12

Details of TP Record 14

Details of CT Record 17

CT records provide client identific 17

Details of DT Record 18

Details of TS Record 20

Details of DW Record 20

Details of EW Record 21

Details of DR Record 22

3 RECORD VALIDATION BY THE TRS 24

ESMA Validations 24

BME Validations 24

4 TIMETABLE 29

Times When Information Can Be Sent 29

Timetable for Receipt of Information 29

General Circuit 29

5 NOTIFICATIONS 30

Technical Aspects of Inbound Files 30

Nomenclature of the Files Sent by Members to the TRS 30

Nomenclature and Format of the Files Sent by the TRS to Members 31

FI Records 32

VA Records 34
Consolidation 35
Preliminary Consolidation 36
Special cases of information still not sent to the CNMV 36

6 CORRECTIONS 37

Competent Authority Data Request 38

7 EXAMPLES 46

Exemple1. Corresponds to Example 43 in the ESMA Guidelines 46
Example 2.Corresponds to Example 82 in the ESMA Guidelines 49
Example 3. Corresponds to Example 65 in the ESMA Guidelines 52
Example 4. 55
Example 5. 64
Example 6.1. Corresponds to Example 70 in the ESMA Guidelines. 69
Example 6.2. Corresponds to Example 71 in the ESMA Guidelines 76
Example 7. Trade Over Instruments on MEFF Power Market 80
Ejemplo 8. Investment Funds Management trade 83
7.1 Text Plain Examples 87

ANNEX 1: FIELDS FORMAT 88

TP Record Format 88
Prefixes 91
RO Record Format. Transaction Record 91
RI Record Format. Identifier Record 92
Subregisters 92
Subregisters are 92
SubRegister CT of Clients Format 93
Subregister DT of Client Decisor Format 94
SubRegister DW of Decisor Makers “Within Firm” Format 95
SubRegister EW of Executors “Within Firm” Format 96
Subregister DR of Other Data Format 97
SubRegister TS of Transmission Format 98

ANNEX 2: ESMA VALIDATIONS 99

Amendments to the Document Please See 1.2

- Market member will submit TP and CT records of XOFF trades.
- Market member will submit CT records of market trades.
- Equity market Transaction reporting ID will be composed as Fixed Income and derivatives markets.
- PTI will only submit to TRS information of trades of corporate events.
- There will be only one period to submit trade amendments.
- Details about CNMV information files requirements.

Amendments to the Document Please See 2.0

- New BME validations for short selling indicator and NCA transaction information requirement file.

1 BME Markets Transaction Reporting Service

Introduction

This document describes the functioning of the Transaction Reporting Service (TRS) to be provided by BME markets, as per MiFID II requirements.

MiFID II requires that all investment firms (and all markets for any investment firms not in the European Union) prepare a report for each transaction with financial products, which must contain the following fields:

RTS 22 FIELD NUMBER	DESCRIPTION
1	Report status.
2	Transaction reference number.
3	Trading venue transaction identification code.
4	Executing entity identification code.
5	Investment firm covered by Directive 2014/65/EU.
6	Submitting entity identification code.
BUYER DETAILS	
7	Buyer identification code.
8	Country of branch for the buyer.
9	Buyer – first name(s).
10	Buyer – surname(s).
11	Buyer – date of birth.
BUY DECISION MAKER DETAILS	
12	Buy decision maker code.
13	Buy decision maker – first name(s).
14	Buy decision maker – surname(s).
15	Buy decision maker – date of birth.
SELLER DETAILS	
16	Seller identification code.
17	Country of branch for the seller.
18	Seller – first name(s).
19	Seller – surname(s).
20	Seller – date of birth
SELL DECISION MAKER DETAILS	

21	Sell decision maker code.
22	Sell decision maker – first name(s).
23	Sell decision maker – surname(s).
24	Sell decision maker – date of birth.
TRANSMISSION DETAILS	
25	Transmission of order indicator.
26	Transmitting entity identification code for the buyer.
27	Transmitting entity identification code for the seller.
TRANSACTION DETAILS	
28	Trading date time.
29	Trading capacity.
30	Quantity.
31	Quantity currency.
32	Derivative notional increase/decrease.
33	Price.
34	Price currency.
35	Net amount.
36	Venue.
37	Country of the branch membership.
38	Up-front payment.
39	Up-front payment currency.
40	Complex trade component ID.
INSTRUMENT DETAILS	
41	Instrument identification code.
42	Instrument full name.
43	Instrument classification.
44	Notional currency 1.
45	Notional currency 2.
46	Price multiplier.
47	Underlying instrument code.
48	Underlying index name.
49	Term of the underlying index.

50	Option type.
51	Strike price.
52	Strike price currency.
53	Option exercise style.
54	Maturity date.
55	Expiry date.
56	Delivery type.
OPERATOR, ALGORITHMS, EXEMPTIONS, AND INDICATORS	
57	Investment decision within firm.
58	Country of the branch responsible for the person making the investment decision.
59	Execution within firm.
60	Country of the branch supervising the person responsible for the execution.
61	Waiver indicator.
62	Short selling indicator.
63	OTC post-trade indicator.
64	Commodity derivative indicator.
65	Securities financing transaction indicator.

Two sources will be used to complete these fields in the Transaction Reporting Service provided by BME markets:

a) From data available to BME markets, and

b) A database of data provided by each market Member.

With a view to optimizing the data available from BME, and to facilitate the inputting of additional data by members, BME has segmented the information needed to prepare the transaction report for a transaction into different records, all in plain text (CSV) format.

The records are named as follows:

RECORD TYPE	DESCRIPTION
TP	Record containing transaction data from the market. This type of record will be provided by members on in certain circumstances, such as those detailed later in this document.
CT	Contains transaction holder ID information.
DT	Contains information on the person or entity making the decision for the customer.
TS	Provides information on order transmission.
DW	Contains information on the decision maker for the transaction within the firm.
EW	Contains information on the execution of the transaction within the firm.
DR	Used to provide other details not included in the previous records.

Notification of Transaction Reporting Records to the Competent Authority

The Transaction Reporting Service of BME markets is open not only to entities whose National Competent Authority is the CNMV but also to entities required to notify to other National Authorities.

The service enables an XML file to be provided containing a firm's transaction report:

- Directly to the National Competent Authority for all transactions on the market (with MIC).
- Through BME's ARM to the National Competent Authority for all off-exchange transactions (XOFF transactions from a transaction or transaction performed on the market).
- Directly to the CNMV for all off-exchange transactions (XOFF transactions from a transaction or transaction performed on the market), provided the member performing them is a non-EU member.

2 Delegated Reporting Service File Flow

Organisation of Record Information

The various types of records can be used in two ways:

1. By assigning records to a transaction. If used in this way, the member must send the TRS information on each type of record for each transaction.

2. By assigning records to an identifier. If used in this way, each record must be associated with an identifier, which may be included in the market order (in relation to order record keeping obligations). The TRS will bring together the appropriate record of each type to collate the information needed for the specific transaction in the transaction report. Further information on this matter is provided in the point entitled "Functioning of records using identifiers (RI)" of this document.

In order inform the TRS how each record is to be used, the record sent must always be preceded by a header entitled:

1. "RO" if the record is to be associated with a specific transaction (operation).

2. "RI" of the record is to be associated with an identifier or short code.

If data on a transaction can be entered through RI and RO records, the information provided through RO records will be deemed correct (for further information, see example 3 in the Examples section).

RO, Transaction Tecord

The RO prefix allows several records to be associated with a transaction. As the information needed to prepare a transaction report for this transaction has been divided into different types of record, a record must be created for each class: CT, DT, TS, DW, EW and DR. Each record contains a type of information and must be notified according to the date of the transaction, i.e. depending on the type of transaction, some of these records will not be necessary.

Each of these record types must be preceded by a RO header with the following structure:

NO.	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		TypeReg	RO	Record type.
2		Action	A-Registration B-Deregistration.	Indicates purpose of a TOP record sent.
3	4	ExctgPty	Legal entity identifier.	Executing entity LEI.
4		TrdnVn	MIC	MIC of market generating the record.
5		Execution code		Code of transaction for which data is provided.
6		Trade date	YYYY-MM-DD	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	B-Buy S-Sell	Direction of the transaction.
8		SubRegister	DR, CT, DW, EW, DT or TS	Indicates type of record preceded by this header: CT, DT, TS, DW, EW or DR.

As can be seen in the description, with regard to field 8 the RO allows different types of information to be provided (according to the type of record that follows it) for one of the directions of the transaction. If the member reporting a transaction is both the buyer and seller, the member must send a set of records for the purchase and another set for the sale.

RI, Identifier Record

The RI prefix allows several records to be associated with an identifier. All types of records can be associated, except the TP record.

Member will be solely entitled to use RI record to submit information of trades carried out on D and D-1, being D the date of the RI record submission. In the event of submitting several ones for a same day, the last one replaces the former.

Information related to an identifier can be sent by two manners:

- Daily and the STR will be in charge of managing the necessary information to complete every trade bearing in mind the changes made on the information submitted along the time or the fact that the information is equal to the one submitted the previous day, even if the data identifying the key are the same of the previous day. For this purpose the initial effective date and final effective data shall be the same, specifying the execution date of the trades that are going to be linked to this information.

- Once, in this case the initial date is indicated, not being before D-1, and being D the date the RI record is sent; and final effective date "9999-12-31" or very far in the future.

- In a timely manner once a change occurs, i.e., an initial date is indicated, not being before D-1, and being D the date the RI record is sent and a final effective date different to the initial date. Thus, another RI record must be submitted on the effectiveness end date or, the day, before the effectiveness end date, when a change of the information related to that identifier occurs.

Each of these record types must be preceded by an RI header with the following structure:

NO.	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		TypeReg	RI	Record type.
2		Action	A-Registration B-Deregistration.	Indicates purpose of a TOP record sent.
3	4	ExctgPty	Legal entity identifier.	Executing entity LEI.
4		TrdnVn	MIC	MIC of market segment for wich the record is generated. Character asterisk (*) can be used to inform that record is valid for all MICs.
5		Starting_Date	YYYY-MM-DD	Record validity initial date with the format: YYYY-MM-DD.
6		Ending_Date	YYYY-MM-DD	Record validity final date with the format: YYYY-MM-DD. Initial and final date can be the same, for records only valid for a day.
7		Identifier		Identifier code associated with the record that this header precedes.
8		SubRegister	CT, DW, EW, DT, TS or DR.	Indicates type of record preceded by this header: CT, DT, TS, DR, DW or EW.

Effectiveness dates allow to specify the effectiveness or validity of the information that accompanies this record:

- Informing the initial effective date and final effective date is compulsory.
- In the event that it is informed just for one day, the initial and final date shall be the same day.

  If the information provided with the RI record is intended to be maintained forever, final date must be 9999-12-31. For those cases where the information provided with the record is considered static, the STR will keep it until the effective date or until another RI record is submitted to replace the previous one.
- Initial date will not be previous to D-1, being D the date the RI record is sent to the STR.
- When an RI record has a range of dates that matches partially the range of dates of a previously sent RI record, TRS will take the information of the last RI sent just for the range of dates reported in the record.

Functioning of Records Using Identifier (RI)

As per Regulation (EU) No 600/2014 of the European Parliament and of the Council, Article 25 thereof, operators of a trading venue shall keep at the disposal of the competent authority the relevant data relating to all orders in financial instruments received through their systems. Commission Delegated Regulation (EU) 2017/580 specifically establishes what data must be recorded.

Of the data for which records must be kept, three may be used in relation to transaction reporting:

RTS 24	FIELD	INFORMATION	DESCRIPTION
3	Client identifier.	Code used to identify the client of the member or participant of the trading venue.	
4	Investment decision within the firm.	Code used to identify the person or algorithm in the member or participant of the trading venue responsible for the investment decision, as per Article 8 of Commission Delegated Regulation (EU) 2017/590.	
5	Execution within the firm.	Code used to identify the person or algorithm in the member or participant of the trading venue responsible for execution of a transaction deriving from the order, as per Article 9 of Commission Delegated Regulation (EU) 2017/590.	

These data will be provided by each member in each order using whole numbers between 100 and 4,294,967,295 (2^32-1). These numbers are identification codes representing unique keys linked to a database managed by BME. These codes in the order may then be used in the transaction reporting with the identifier records that the member has provided. Specifically:

- The identifier given in the order as "client ID code" will be used to establish which CT record, DT record and TS record will be used in the transaction report for the transaction generated by this order.
- The identifier given in the order as "investment decision within the firm" will be used to establish which DW record will be used in the transaction report for the transaction generated by this order.
- The identifier given in the order as "execution within the firm" will be used to establish which EW record, will be used in the transaction report for the transaction generated by this order.

Following identification codes are set for all users with following values:

Field 4, Client identification code (ClientID):

0. There is no client in this order (self-account order). In this case is not necessary for the market Member to submit additional information of the order's holder.
1. Aggregated order: related to client identification/ counterparty flag "INTC".

Field 5, Investment decision code within the firm (DcsnwFirm):

0. There is no decision within the firm (decision has been reached out of the firm).

Field 6, Execution code within the firm. (ExctwFirm):

3. Client information is used to fill in the executor´s.

Data contained CT, DW and EW records are larger in TRS case than in Order Record Keeping (ORK). As long as an entity hires the TRS, it would be able to send not only the data required in these three records of the ORK, but also the additional data necessary to do the Transaction Reporting. By this way, all the additional data could already be send though the ORK service.

Details of TP Record

The TRS will receive TP records from each BME market in which members have contracted the Transaction Reporting Service for all transactions executed in the market (not for off-exchange transactions XOFF). These records will have the following fields:

NO	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		TypeReg	TP	Record type.
2		Action	A- Registration B-Deregistration	Indicates purpose of a TOP record sent.
3		BuyrSellr	B-Buy S-Sell	Order direction. Specifies if the transaction is a purchase or a sale.
4		ClientID		Short code of client specified in order.
5		DcsnwFirm		Short code of decision maker within firm specified in order.
6		ExctwFirm		Short code of executing entity within firm specified in order.
7		PType	LEI, MIC, INTC	Counterparty identification type.
8	7.16	LEICnpty		If PType=LEI, the LEI of the Counterparty in the transaction. (LEI of market central counterparty).
9	7.16	MICCnpty		If PType=MIC, for bilateral market transactions with no CCP. Trading Venue MIC code where the transaction was executed.
10	2	TxId		Transaction report ID.
11	3	TradPlcMtchgId		Market execution ID.
12	4	ExctgPty		Executing entity LEI.
13	5	InvstmtPtyInd		Indicates whether member is or is not subject to Directives 39/2004 and/or 65/2014.
14	6	SubmitgPty		LEI code of TR transmitting entity.
15	25	TrnsmssnInd		Transmission of order indicator.
16	28	TradDt		Trade date and time.
17	29	TradgCpcty		Trading capacity.
18	30	TypeQty		Type of units of quantity in transaction.
19	30	Unit		Trading unit. For equities, derivatives and some fixed-income market transactions.
20	30	NnmMntry		Monetary unit.

21	31	QtyCurrency		Price currency.
22	33	TypePric		Transaction price type.
23	33	Pric		Price.
24	33	BsisPts		Instrument price expressed as a percentage. Only aplicable for certain fixed-income market products.
25	34	Currency		Transaction price currency. Only if price is expressed in monetary units.
26	35	NetAmt		Net transaction amount.
27	36	TradVn		MIC of market on which transaction executed.
28	37	CtryOfBrnch		Country of member's branch.
29	38	UpFrntPmt		Up-front payment amount.
30	39	UpFrntPmt _currency		Up-front payment currency.
31	40	CmplxTrad CmpntID		Code linking various trades as part of a package.
32	41	InstrmID		ISIN of financial instrument.
33	61	WvrInd		Waiver indicator.
34	65	SctiesFincgTxInd	TRUE FALSE	«True» shall be populated where the transaction falls within the scope of activity but is exempted from reporting under Regulation (UE) 2015/2365. «False» otherwise.

When a trade has been cancelled in equity markets, the market will request the deregistration of this trade to TRS. If this trade has already been reported to the competent authority, TRS will request a deregistration to the competent authority. When a market trade is deregistered, market member must submit a deregistration of all of its XOFF trades associated.

PTI system will only submit TP record to STR of trades derived from corporate events.

Market members can deregister TP records of XOFF trades sending a TP record setting Action field to “B”. This cause the deregistration of the whole XOFF trade.

To amend XOFF trades, market members can send another registration of a TP record with the new information.

With reference to off-exchange transactions (XOFF), members must send a TP record for the allocations made by members or any other off-exchange (XOFF) transaction.

When it is the member who sends the TP record to notify an XOFF transaction, fields 8 (TxId) and 9 (TradPlcMtchgld or execution number) must be completed as per the following logic:

- Characters "XX"
- Execution date of the original transaction generating the XOFF subsequently.
- MIC of the original market generating the XOFF subsequently.
- ID of the original transaction (TradPlcMtchgId) generating the XOFF subsequently.
- Direction of the original transaction, using "B" for purchases and "S" for sales.
- Three serial numbers starting with 001, used to make each XOFF transaction code unique.

Example: On the date 20180322, a purchase was made on the financial derivatives market with the MIC XMIC and transaction codeFI1234567890. This was an aggregated transaction that must be separated into three allocations or disclosures using a sequential enumerator. These disclosures will carry the following execution numbers:

XX20180322XMICFI1234567890B001

XX20180322XMICFI1234567890B002

XX20180322XMICFI1234567890B003

Details of CT Record

CT records provide client identification data. They will have the following structure:

NO.	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		SubRegister	CT	Record type.
2		PType	LEI, P, INTC	Buyer or seller ID type.
3	7.16	LEI	Legal entity identifier.	If PType=LEI. Client LEI. If the identifier is an ordering party (as is the case with fund managers), the fund manager's LEI will be used.
4	7.16	Prsn_Schme Nm	NIDN, CCPT, CONCAT	If PType=P. ID type for natural person.
5	7.16	Prsn_Id	National_ID	If PType=P. Client identifier. DNI (national ID number) for Spain.
6	9.18	Prsn_FrstNm		If PType=P. Client forename.
7	10.19	Prsn_Nm	Surnames	If PType=P. Client surnames.
8	11.20	Prsn_BirthDt	Date of birth	If PType=P. Client date of birth.
9	8.17	CtryOfBrnch [Not applicable to equities, but does apply to derivatives and fixed income].	Country of the branch placing the order.	This field must indicate the country of the branch receiving the order from the client or making the investment decision on a client's behalf as per a discretionary mandate from said client. If this activity has not been carried out by a branch, the code for the home Member State of the investment firm or the code of the country in which the investment firm has its headquarters or registered address (in the case of non-EU firms) must be entered. When the transaction corresponds to a transmitted order that meets the transmission conditions specified in Article 4 [of Commission Delegated Regulation (EU) 2017/590], the information received from the transmitting entity must be entered in this field.

The identifiers for natural persons must follow the ranking provided in Annex II: "National client identifiers for natural persons to be used in transaction reports" of Commission Delegated Regulation (EU) 2017/590 of 28 July 2016.

If a there are several clients for the same identifier or trade (joint account), several CT records (one for each individual in the joint holding) must be sent on separate lines, using the same transaction code (if RO used) or the same identifier (if RI used).

If a record is sent with the "Deregister" command in a CT record sent for which joint holders would have been sent, the TRS will deregister all the joint holders associated with the transaction (if a RO is used) or identifier (if an RI is used), i.e. it is not possible to deregister just one holder in joint account records, rather all will have to be deregistered and a new correct list sent.

When a market member wants to make any trade ownership amendment, whether is a market trade or XOFF, it must send a RO-CT with Action field set to A to update ownership information.

When CT records of an aggregated trade is amended, submitting a deregistration and then registering a CT record, it will be necessary market member to submit a deregistration of every XOFF trade associated.

When the TRS receives a CT deregistration from a market member, there will not be ownership and it will be necessary to register the ownership.

To make any XOFF ownership amendment it is required to deregistrate the XOFF trade sending a deregistration TP and then submit all registration records to register the trade with new ownership information.

It is not necessary for the market member to send a CT registration when dealing on own account, that is to say, the member is the owner of the transaction. The market will be responsible for sending the CT record of the operation to the STR. Only a CT record is allowed for own account trades.

Details of DT Record

These records cover information on client decision makers. If the client is the decision maker or the transaction holder is the market Member, the member does not need to send a DT record, as these data are left blank in the transaction report.

NO.	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		SubRegister	DT	Record type.
2		Dcsn_type Prsn	LEI, P	Indicates if the decision maker is a natural or legal person.
3	12.21	LEI	LEI	If PType=LEI. Only completed if the decision maker acts under a power of representation. Decision maker LEI.
4	12.21	Prsn_Sch meNm	NIDN,CCPT,CO NCAT	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural

				person. ID code types for natural person decision maker.
5	12.21	Prsn_Id	National_ID	If PType=P. Only completed if the decision maker acts under a power of representation. Decision maker national ID.
6	13.22	Prsn_FrstNm	Name	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural person. Decision maker first name.
7	14.23	Prsn_Nm	Surnames	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural person. Decision maker surnames.
8	15.24	Prsn_BirthDt	Date of birth	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural person. Decision maker date of birth.

When a DT record is used by way of the identifier method (through an RI), the decision maker identifier must match that of the client. If a client performs transactions in which the decision maker is the same, and transactions in which the decision maker is different, the member must generate two different identifiers.

Example: CT record with identifier 32,655 and DT record with identifier 32,655: when the client has a decision maker.

CT record with identifier 32,656 and no DT record: when the client is the decision maker.

Client details in records 32,655 and 32,656 are the same (as the client is the same), although one identifier or the other is used in the order to correctly identify the decision maker in the transaction report.

Details of TS Record

These records are associated with information on the order transmission, as defined in Article 4 of RTS 22. If there is no order transmission, the member is not required to send a TS record as the aforesaid data will be left blank in the transaction report.

NO.	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		TypeReg	TS	Record type.
2	25	Transmission of order indicator.	0-False / 1-True	Indicates if there is an order transmission from one firm to another.
3	26.27	Trnsmttg	Legal entity identifier	LEI of other firm transferring order to the market member, when the transmission requirements are met.

When a TS record is used by way of the identifier method (through an RI), the transmission identifier must match that of the client. If a client performs transactions in which there is a transmission, and transactions in which there is no transmission, the member must generate two different identifiers.

Example: CT record with identifier 32,655 and TS record with identifier 32,655: when the transaction derives from a transmission.

CT record with identifier 32,656 and no TS record: when the transaction does not derive from a transmission.

Client details in records 32,655 and 32,656 are the same (as the client is the same), although one identifier or the other is used in the order to correctly identify the existence of a transmission in the transaction report.

Details of DW Record

These records contain information on the transaction decision maker's identity when the decision has been taken within the member. In all other cases, this information does not need to be provided.

NO.	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		SubRegister	DW	Record type.
2	57	Dcsn_type Prsn	P-Person A-Algorithm	Type of decision maker.
3	57	Dcsn_Algo	Algorithm code	If Dcsn_typePrsn='A'. Code of algorithm taking the transaction decision within the firm.
4	57	Dcsn_Othr_SchNm	NIDN, CCPT, CONCAT	If Dcsn_typePrsn='P'. National ID code type.
5	57	Dcsn_Othr_Id	National_ID	If Dcsn_typePrsn='P'. National ID of transaction decision maker within the firm.
6	58	Dcsn_Ctry OfBrnch	Country code	If Dcsn_typePrsn='P'. Country where the transaction decision maker within the firm is located. If the decision is taken by an algorithm, this is left blank.

Details of EW Record

These records contain information on the identity of the executing broker within the firm.

NO.	RTS 22	FIELD	INFORMATION	DESCRIPTION
1		SubRegister	EW	Record type.
2	59	Exct_typePrsn	P-Person A-Algorithm C-Client	Type of transaction executing entity within the firm. If the execution is performed by the client, Executor Type="C" shall be informed in order to TRS reports as "Execution within firm" the code "NORE".
3	59	Exct_Algo	Algorithm code	If Exct_typePrsn='A'. Code of algorithm sending order to the market within the executing member.
4	59	Exct_Othr_SchNm	NIDN, CCPT, CONCAT	If Exct_typePrsn='P'. National ID code type.
5	59	Exct_Othr_Id	National_ID	If Exct_typePrsn='P'. National ID of the person sending the order to the market within the executing member.
6	60	Exct_CtryOf Brnch	Country code	If Exct_typePrsn='P'. Country of the branch supervising the person responsible for the execution. Only completed if not an algorithm.

Details of DR Record

These records contain the rest of the information required for the transaction report and not included in the other records.

Members can choose to send a DR record by way of an identifier (using an RI) with the identifier of zero. This would mean that the values assigned to each of the fields associated with this DR record with an identifier of zero would be used as default values in all transactions of the market Member for the market specified in MIC fields of the RI record.

DR records can also be provided for specific transactions (using RO), either because default data have not been sent (as a DR record with an identifier of zero has not been sent) or because the data identified as being default data for a specific transaction are not correct.

NO	RTS 22	FIELD	INFORMATION DESCRIPTION
1		TypeReg	DR Record type.
2	40	CmplxTrad CmpntId	Unique ID code for executions comprising a basket or package trade.
3	62	ShrtSellgInd	Short selling indicator. Completed in sales on a firm's own behalf or that of its clients. Left blank in the case of an aggregated order. Can be completed with the following codes: SESH, 'SSEX' - Short sale with exemption. A SELL, market making short sale or short sale in a SSEX, UNDI primary market. 'SESH' - Short sale with no exemption. All other short sales 'SELL' - No short sale. An ordinary sale, not a short sale. 'UNDI' – Information not available.
4	64	RskRdcgTx	Indicator of reduction in commodities risk, only applies to warrants, certificates and energy derivatives. If the transaction reduces commodity risk="True", otherwise "False".
5	8.17	CtryOfBrnch [Applicable to equities, does not apply to derivatives and fixed income].	This field must indicate the country of the branch receiving the client order or taking the investment decision on the client's behalf acting under a discretionary mandate provided by said client, as per Article 14.3 [of Commission Delegated Regulation (EU) 2017/590]. If this activity has not been performed by a branch, the code for the home Member State of the investment firm or the code of the country in which the investment firm has its headquarters or registered address (in the case of non-EU firms) must be entered. When the transaction corresponds to a transmitted order that meets the transmission conditions specified in Article 4 [of Commission Delegated Regulation (EU) 2017/590], the information received from the transmitting entity must be entered in this field.

6	63	OTCPstTradInd	OTC post-trade indicator Only applicable to the leg of the transaction between the member and its client, i.e. to the XOFF (from the member to its clients). This may be completed with the following flags: For all instruments: BENC = Transaction with benchmark parameters. ACTX = Agency cross. LRGS = Transaction with large post-trade volume. ILQD = Transaction with illiquid instruments SIZE = Transaction. above the specific size CANC = Cancellation. AMND = Amendment. For shares and similar instruments: SDIV = Transaction with special dividend. RPRI = Transaction with price improvement. DUPL = Reporting of duplicate trading. TNCP = Transactions not contributing to price discovery process for the purposes of Article 23 of Regulation (EU) No 600/2014. For instruments other than shares and similar instruments: TPAC = Combined transaction XFPH = Transaction with Exchange of physical assets.
7	29	TradgCpcty	Trading capacity. This field allows market member to amend trading capacity informed in TP record by BME. It is not required to fulfil this field if TP capacity is correct. If market member amend this field, next time DR record is sent this field must be fulfilled.
7		Exempt FALSE TRUE	All transactions will be included by default in the TR (this field will be FALSE by default). In the case that any transaction of the entity would not have to be included in the TR, this filed should be populated as TRUE. In case trade had been reported, market member can send a Exempt=1 and TRS sill submit to the competent authority a deregistration of this trade and this trade will be saved in TRS database as Exempt=1.

3 Record Validation by the TRS

ESMA Validations

The European Securities and Markets Authority (ESMA) has established a raft of validations that each transaction in a transaction report must pass. The full table is attached as Annex 2.

BME Validations

As well as all the validations proposed by the ESMA, BME will also perform the following validations:

- ClientID: if the client code associated to a transaction is zero (predetermined value, please see section "Functioning of records using identifier (RI)" of Chapter 2 "Delegated reporting service file flow"), the field "Trading Capacity" must contain value DEAL or MATCH.
- BME reserves the utilization of the first 100 identifiers (numbers from 0 to 99). Any RI record using numbers below 100 will be rejected.
- BME will check aggregated market trades have INTC as only ownership. Several CT records are not allowed for aggregated trades.
- Specific validations within every filed will be the following:

RTS 22	FIELD NAME	DESCRIPTION / FIELD COMPLETION / VALIDATIONS
1	Report status	Can be: NEW/CANC. CANC only when a TR that has already been sent is to be cancelled.
2	TR ID	This is the transaction report identifier.
3	Market execution reference: Execution ID.	This is the market execution number.
4	Executing entity LEI	Market member LEI. It will be checked that the member has adhered to the BME markets TR in said segment and asset for the trading date being reported.
5	Member as per Directives 39/2004 or 65/2014 (Art. 4.1).	Field confirming whether the member is a financial entity recognised in the EU.
6	Code of TR transmitting entity	LEI code of the Trading Venue or the BME ARM LEI.

7	Buyer identifier	LEI or national ID of the holder of the bought instruments. If it is the counterparty in the transaction, the following is entered in this field: BMECLEARING's LEI in clearing house transaction, or the MIC of the market segment in bilateral market transactions with no CCP. "INTC" entered if a transaction is aggregated. If the identifier is an ordering party (as is the case with fund managers), the fund manager's LEI will be used. If the trading capacity (29) is DEAL, fields 9 to 15 are left blank.
8	Country of buyer's branch	Country code of the branch of the entity where the order was generated. Only completed if the order is from a client or executed on a client's behalf under a generic mandate (in which case, fields 9 to 15 are also completed). Left blank if an order is on the member's own behalf.
9	Buyer's first name	Buyer's first name, natural person. May be up to 25 in the case of joint ownership.
10	Buyer's surname	Buyer's surname if a natural person. May be up to 25 in the case of joint ownership.
11	Buyer's date of birth	Buyer's date of birth if a natural person. May be up to 25 national, in the case of joint ownership.
12	Code of person/firm taking the purchase decision.	Only completed if the decision maker is not the client. Would be the decision maker LEI or national ID.
14	Surname of person taking the purchase decision.	Only completed if the decision maker is not the client and is a natural person.
15	Date of birth of person taking the purchase decision.	Only completed if the decision maker is not the client and is a natural person.
16	Seller identification	Same as field 7, but with sale data.
17	Country of seller's branch	Same as field 8, but with sale data.
18	Seller's first name	Same as field 9, but with sale data.
19	Seller's surname	Same as field 10, but with sale data.
20	Seller's date of birth	Same as field 11, but with sale data.
21	Code of person/firm taking the sale decision.	Same as field 12, but with sale data.
22	First name of person taking the sale decision.	Same as field 13, but with sale data.
23	Surname of person taking the sale Decision.	Same as field 14, but with sale data.

24	Date of birth of person taking the sale decision.	Same as field 15, but with sale data.
25	Transmission of order indicator.	The transmitting entity will enter "True" in its reporting when the transmission conditions stipulated in Article 4 of RTS 22 are not met, "False" must be entered in all other instances.
26	Code of buying member who transmits the order.	Where one exists, LEI of other firm transferring buying order to the market member.
27	Code of selling member who transmits the order.	Where one exists, LEI of other firm transferring selling order to the market member.
28	Executing date and time.	Details of the date and time of the execution with the format: YYYY-MM-DDThh:mm:ss.ddddddZ. Where "T" separates date from time, and "Z" indicates that the time is CUT. 'dddddd' are fractions of a second. On the XOFF side, the market time is used.
29	Trading capacity	Can be: MTCH: Trading on behalf of a third party. / DEAL: Trading on own behalf / AOTC:. Any other capacity.
30	Quantity	Number of units of the instrument.
31	Price currency	Not applicable, as the quantities are not monetary units, rather a number of securities or contracts.
32	Increase or decrease in the notional value of the derivatives contract.	Not applicable for BME markets.
33	Transaction price	The price of the transaction.
34	Transaction price currency.	Currency in which the transaction has been made. Always EUR.
35	Net transaction Amount.	Solely for fixed income. Other validations: those described in Annex 2.
36	Market on which transaction executed.	MIC of the market on which the security is traded.
37	Country of member's branch.	Country code of the member executing the order.
38	Up-front payment	Not applicable, left blank.
39	Up-front payment currency.	Not applicable, left blank.
40	Ind. linking various executions for Reporting.	Unique ID code for executions comprising a fixed- income basket or derivatives strategy.

41	Financial instrument identifier	ISIN of the financial instrument being traded.
42	Financial instrument name	Left blank. Information via FIRDS.
43	Financial instrument classification	Left blank. Information via FIRDS.
44	Notional currency 1	Left blank. Information via FIRDS.
45	Notional currency 2	Left blank. Information via FIRDS.
46	Price multiplier	Left blank. Information via FIRDS.
47	Underlying financial instrument code	Left blank. Information via FIRDS.
48	Underlying index name	Left blank. Information via FIRDS.
49	Term of underlying index	Left blank. Information via FIRDS.
50	Option type	Left blank. Information via FIRDS.
51	Strike price	Left blank. Information via FIRDS.
52	Strike price currency	Left blank. Information via FIRDS.
53	Option exercise style	Left blank. Information via FIRDS.
54	Maturity date of financial instrument	Left blank. Information via FIRDS.
55	Derivative expiry date	Left blank. Information via FIRDS.
56	Delivery type	Left blank. Information via FIRDS.
57	Person or algorithm taking the investemt purchase (within the firm)	Completed with the national ID of the person or code of the algorithm taking the decision within the firm. Only completed when performed on own behalf or on behalf of a client with a generic mandate.
58	Country of the branch responsible for the investment decision (within the firm)	Country where the transaction decision maker within the firm is located. Only completed for natural persons. Not completed for algorithms.
59	Person or algotithm responsible for the execution (within the firm)	Completed with the national ID of the person or code of the algorithm sending the market order within the executing member.

60	Country of the branch supervising the person responsible for the execution (within the firm).	Country code of the branch where the executing party is located. If the order is executed by an algorithm, this is left blank.
61	Waiver indicator	Indicator of the waiver type (blocks, hidden volume, etc.). Left blank or with waiver. This field is only populated for trades made in a trading venue; empty for XOFF trades.
62	Short selling indicator	Only can be fulfilled for sell transactions if trade is not aggregated. Not applicable for derivatives.
63	OTC post-trade indicator	Only applicable to the leg of the transaction between the member and its client, i.e. to the XOFF (from the member to its clients).
64	Commodity derivative indicator (commodity risk)	Commodity derivative risk indicator. If the transaction REDUCES commodity risk="True", otherwise "False".
65	Reporting exemption indicator	FALSE (fixed). No market transaction will be performed to obtain finance. SFT, e.g. ECB bond purchase.
66	Reporting exemption indicator	A trade cannot be set to exempted again if it was previously set to exempted.
67	Reporting exemption indicator	A trade that has been requested by a NCA cannot be set to exempted.

4 Timetable

Times When Information Can Be Sent

The SFTP service that can be used to send information to the TRS can receive files at any time.

Over this period, files can be sent containing records with the information BME markets need to perform the contracted transaction reporting.

STR will consider any file received after 8 p.m. as received next day. STR generates reports at this time.

Timetable for Receipt of Information

The TRS will generate from 17:00 on D+1, a report on the status of the records that must be sent to the transaction report for D.

The process to generate the transaction report will commence as from 20:00 hours on D+1. At the end of this process, the TRS will provide information on the final status of each transaction in terms of whether it has been sent in the XML file to the supervisor, or if it was incomplete or incorrectly reported, in which case information on the reason for it not being incorporated in the XML file will be given.

General Circuit

07:30. Opening of member-TRS information channels.

After 18:00. At 17:00 the process to the issuance of information from TRS on status of transactions and their incorporation in the transaction report will start.

20:00 Closure of member-TRS information channels.

After 20:00. Generation of transaction report records for delivery to the CNMV, BME ARM and member. Generation of the report on no notified transactions and reason for not being notified.

5 Notifications

Technical Aspects of Inbound Files

Files are coded in UTF8 formal with a variable string length depending on the record type; fields are delimited using the character ";".

Text fields (Char) will be delimited by double quotation marks. Within any field, double quotation mark is not allowed.

The following data types are specified hereon to determine the maximum values allowed:

Decimal. Numeric fields where the "." (dot) character is used to separate decimals. For negative figures, the '-' sign is included to the left of the first significant digit. The specified number of significant digits cannot be exceeded.

Date. Fields to specify dates and with the format YYYY-MM-DD

Datetime. Used to specify dates and time, using the ISO 8601 format YYYY-MM-DDThh:mm:ss.ffffffZ

Char. Text fields that must be completed with a maximum of the specified number of characters. It is not mandatory to fulfil this field until maximum length is reached.

Int32. Integer number of 32 bits.

Nomenclature of the Files Sent by Members to the TRS

The names of files containing the records that a member wants to send to the TRS will comprise the following:

INB_LEI1_LEI2_TYPE_YYYMMDD_SEQ.EXT_MD5

- INB(3) → INBOUND. Indicates an inbound file.
- LEI1(20) → LEI of the member sending the file
- LEI2(20) → LEI of the member on behalf of which the file is being sent. Can be the same as LEI1 if the members are one and the same.
- TYPE(4) → File type:
  - **TR:** for those files sent in period 1 (until D+8 with regard to execution date)
  - **ORTR:** files with this name will be used not only for TR purposes but also regarding ORK (Order Record Keeping)
  - **FR:** files sent to STR upon the competent authority information requirement (see competent authority demand file)

- YYYYMMDD(8) → File communication date.
- SEQ(3) → Three-digit sequence. Example: 001
- EXT(3) → File extension: **DAT**
- MD5(33) → The file's MD5 hash will be included after the extension to be able to validate that the file is the same at the source and destination.

This file will contain the various types of records defined in this document. The file is encrypted.

As a general rule, any deliveries by a member will be accepted. Deliveries are additive (except when there is a syntax error in the content of the file, in which case the entire file will be rejected). Deregistration process is described in the section on RI and RO record types.

Multiple file uploads are allowed: ACTION field used to distinguish whether it involved a REGISTRATION (ACTION field='A' and the record does not exist in the TRS), MODIFICATION (ACTION field='A' and record exists in the TRS), DEREGISTRATION (ACTION field='B').

Any change that is not cumulative to records associated with a single identifier (CT record) will involve sending a deregistration record and various registration records with the new holders.

Inbound files to the TRS will be processed in the order they are received. Members are responsible for sending them in the correct order.

Each file uploaded to the TRS will simultaneously generate a response file stating that the file was uploaded correctly pending consolidation (cross-check of member's information + market information and ESMA/BME validations)

Nomenclature and Format of the Files Sent by the TRS to Members

The names of files containing the records of information on TR status that the TRS wants to send to a member will comprise the following:

OUT_LEI1_LEI2_TYPE_YYYMMDD_SEQ.EXT_MD5

- OUT(3) → OUTBOUND. Indicates an outbound file.
- LEI1(20) → LEI of the member sending the file
- LEI2(20) → LEI of the member on behalf of which the file is being sent. Can be the same as LEI1 if the members are one and the same.
- TYPE(4) → File type:
  - **TR**: for those files sent in period 1 (until D+8 with regard to execution date)

- **ORTR:** files with this name will be used not only for TR purposes but also regarding ORK (Order Record Keeping).
- **RC**: response to additional sending files. Files sent in period 2 (D+10 on forward with regard to execution date).
- **FQ**: response to files sent upon the competent authority information requirement.
- **CPRE**: result from the Preliminary Consolidation carried out at 17h in D+1.
- **CFIN**: result from the Final Consolidation carried out at 20h in D+1.
- **TRA**: Final STR file sent to competent authority (CNMV), also sent to the member.
- **TRCA**: Competent authority response (CNMV) regarding the information of files TR.
- **FRCA**: CNMV response to information requirements (files FR sent to STR).

- YYYYMMDD(8) → File generation date.
- SEQ(3) → Three-digit sequence. Example: 001
- EXT(3) → File extension.
- MD5(33) → The file's MD5 hash will be included after the extension to be able to validate that the file is the same at the source and destination.

These files contain two records types informing the member of the status of the contents of the files that the TRS has processed. The file is encrypted.

TRS sends response files to the member in a number of cases:

1. Result of the validation of syntax and content of TP, RO-RI records. This validation is performed after each file submission to TRS.
2. Result of BME consolidation process.
3. Result of validations by CNMV.

FI Records

This type of record contains information sent by the TRS to members on the TRS's treatment of a file sent by a member, indicating the GLOBAL status of the file. Details of the possible validation errors are given in the VA record.

Its structure is as follows:

NO.	FIELD	INFORMATION	DESCRIPTION
1	TypeReg	FI	Record type.
2	Source	BME, NCA	Origin of response information. BME or regulatory authority (CNMV).
3	CreDT		Date sent.
4	ExctgPty	LEI	Market LEI.
5	FileName		Name of file sent.
6	Sts		Status (Table 1).
7	TtlNbOfRcrds		Total registers.
8	stACTP		Number of accepted transactions.
9	stPDNG		Number of pending transactions.
10	stRJCT		Number of rejected transactions..
11	stRCVD		Number of received transactions

Table 1

STATUSCODE	NAME	DEFINITION
ACPT	Accepted	Report has been accepted.
CRPT	Corrupted file	The file is corrupt.
INCF	Incorrect filename	File name is incorrect.
PART	Partially accepted	Report has been partially accepted. Some records have been accepted and others not.
RJCT	Rejected	The entire report has been rejected.

For example:

- Sts="ACPT" indicates that file "FileName" was fully accepted.
- Sts="PART" indicates that file "FileName" was partially accepted and the information on the reason for rejecting the erroneous records is given in the VA records.
- STS="CRPT" means that the file was corrupt and could not be opened. In this instance, FI record is sent, without VA record.
- STS="RJCT" shows that the entire file was rejected. The VA records indicate which validation checks were not passed.

The FI and VA records must be processed in order, as all the consecutive VA records are related with the immediately superior FI record.

The system validates the file name to ensure it complies with the established nomenclature format.

The STS=ACTP, STS=PDNG, STS=RJCT y STS=RCVD fields are only completed in examples 2 and 3: BME consolidation and reply of the CNMV. (These statuses correspond to the CNMV/ESMA transaction statuses, field Source=NCA)

The Source field indicates whether the information originates from the NCA or TRS.

The system validates the syntax of the RI, RO (DW, EW, TS, DT, DR, CT) records used by the member to complete the information provided by the TP record. If received by a member, the TP report will also be validated.

A syntax error will result in a file being completely rejected. This will be indicated by way of an FI record with the status code Sts= **RJCT** and several VI records specifying the validation errors detected.

VA Records

This type of record contains information sent by the TRS to members on the TRS's treatment of a file sent by a member, giving details of the validation errors detected.

The FI and VA records must be processed in order, as all the consecutive VA records are related with the immediately superior FI record.

Its structure is as follows:

NO.	FIELD	INFORMATION	DESCRIPTION
1	TypeReg	VA	Record type.
2	TxId		This is the transaction report identifier.
3	Source	TR,CA	Origin of response information.
4	Line		Line occupied in the text file.
5	Sts		Status Table 2.
6	Rule_ID		Validation rule (Table 2).
7	Field		Field name.
8	FieldRTS22		Field related with RTS22 format.
9	ErrorCode		Error code.
10	Msg		Text format error message.
11	Value		Affected value.

Table 2

STATUSCODE	NAME	DEFINITION
ACPT	Accepted	Transaction has been accepted.
PDNG	Pending	Transaction yet to be processed by the NCA.
RCVD	Received	Transaction has been received and is pending validation by the NCA.
RJCT	Rejected	Transaction has been rejected.

Consolidation

Consolidation involves collating the TP record data with the rest of the records provided by members, and applying the obligatory validations of the ESMA and BME before sending to the CNMV at a prearranged time.

Consolidation shall be daily perfomed for those executed transactions from D-1 to previous days, where TRS have received complementary records. Transaction Reporting will not be performed for the transactions executed the same day.

The in-house steps in the consolidation are as follows:

- Data integrity check: verification that there are no indicators (RI) not reported in the TP record and that the execution code - execution date in the TP record are associated with the obligatory RO or RI records. If both exists, the RO will always have precedence over the RI. Market members will be notified of any inconsistencies detected during the data reconciliation. Transactions are tagged as ERROR and not sent to the CA until they have been corrected.

- The ESMA's validations and those of BME are then performed for each record for which data integrity has been confirmed. The records that do not pass the validations will be tagged as ERROR and not sent to the CA until they have been corrected.

- At the end of consolidation, an outbound file will identify the appropriate FI-VA records and the status of the records.

Any errors will be reported in the FI-VA records.

Preliminary Consolidation

There are two automated consolidations, one preliminary and another one final.

17:00 hours D+1 preliminary consolidation.

20:00 hours D+1 final consolidation.It is made for every market just before TR are sent to the competent authority.

If preliminary consolidation has been ACCEPTED, the affected records do not need to be resent, unless the data therein changes and they need to be resent before final consolidation.

Special cases of information still not sent to the CNMV

The purpose of this section is to explain what steps to take automatically in exceptional circumstances, without having to intervene manually in the system.

1. Error in syntax of members' files (RI-RO)

   Members must resend all RI-RO data after making the corrections specified in the response file. Sending of full file.

2. Error in validation of content of members' files (RI-RO)

   Members will only send corrected data using the ACTION field to distinguish Additions/Modifications from Deregistration's.

3. CONSOLIDATION error

   Members will send the appropriate records (RI-RO) correcting the consolidation errors reported in the FI-VA response records.

   It may be the case that one or a number of the records needed to prepare the transaction report are not available in the consolidation. In this case, this circumstance will be included in the response file sent to the member, pending receipt of the necessary data. The consolidation process moves on to the next transaction.

   Members must send appropriate corrections using the ACTION field.

6 Corrections

The transaction report information will be sent by the TRS to the Competent Authority after 20:00 hours on D+1, where D is the execution date and only counting trading days.

Regarding files submission, STR considers a day change after 8 pm when TRs are sent to competent authority.

Deadline established for the communication of transactions is 8:00 pm of T+1. TRS will also report previous days trades, despite of they are out of time. CNMV has a detailed control of the transactions received late with respect to the term defined in the MiFID. Information obtained from previous dates will be integrated in the same XML file of the night process with the information of the operations communicated in term.

Members can send new information and correct trades solely through RO records, including the new data or corrected data, for transactions before T-1 (considering T date when file is submitted to TRS)

With regard to, it should be mentioned that:

1. Modification on ownership information for a XOFF trade, requires a deregistration TP to be sent. Consequently, the whole trade is deregistered and the full set of records to complete the trade information must be sent, even if some of them are the same as that sent previously.
2. Market member can amend TP records in XOFF operation. TRS will validate that no non-modifiable fields are amended (see period 2 table).
3. A deregistration TP record will deregister a whole trade.
4. RI records cannot be submitted to amend trades before T-1 (considering T date when file is submitted to TRS)

When corrections are made by a member request, once validations are passed, information received will be integrated in the same XML file of the night process with the information of the trades that have been summited within deadline.

When amendments are required by a Competent Authority, a XML file will be created specifically to its submission to the Authority.

Competent Authority Data Request

CNMV contemplates the possibility of receiving operations, exceptionally, always under request to the obligated entity. So, a procedure has been implemented to communicate trades that where not submitted or were amended when CNMV find incorrect information. This submission to CNMV will only be made under request to the market member. When information errors member or any trade that was not submitted are found by market member, it must be communicated to CNMV to be authorized to submit a REQ file with this information. This procedure is called complementary submission. Its objective is to let market members to keep up to date.

Requirements files will be fully processed. Any mistake in any of them will reject all submission. Every record will have its own error code depending on validation process results.

Not any data of this Transaction Reporting to amend can be corrected. Fields of every type of record that can be amended are detailed below, indicating which fields can be corrected.

NO.	RTS 22	FIELD	AMENDABLE	DESCRIPTION
1		TypeReg	TP	Record type.
2		Action	Y	Indicates purpose of a TP record sent. If the reported transaction is XOFF, it will be able to be B (cancellation). . If the reported transaction has a market MIC, it will not be able to be B (cancellation).
3		BuyrSellr	N	Order direction. Specifies if the transaction is a purchase or a sale.
4		ClientID	N	Short code of client specified in order.
5		DcsnwFirm	N	Short code of decision maker within firm specified in order.
6		ExctwFirm	N	Short code of executing entity within firm specified in order.
7		PType	Y if it is XOFF, N in another case	Counterparty identification type.
8	7.16	LEICnpty	Y if it is XOFF, N in another case	Counterparty in the transaction. (LEI of market central counterparty).
9	7.16	MICCnpty	Y if it is XOFF, N in another case	If PType=MIC, the MIC of the transaction counterparty.
10	2	TxId	N	Transaction report ID.
11	3	TradPlcMtchgId	N	Market execution ID.
12	4	ExctgPty	N	Executing entity LEI.

13	5	InvstmtPtyInd	N	Indicates whether member is or is not subject to Directives 39/2004 and/or 65/2014.
14	6	SubmitgPty	N	LEI code of TR transmitting entity.
15	25	TrnsmssnInd	Y if XOFF N any other case	Transmission of order indicator.
16	28	TradDt	Y if XOFF N any other case	Trade date and time.
17	29	TradgCpcty	Y	Trading capacity.
18	30	TypeQty	Y if XOFF N any other case	Type of units of quantity in transaction.
19	30	Unit	N	Trading unit. For equities, derivatives and some fixed-income market transactions.
20	30	NnmMntry	N	Monetary unit.
21	31	QtyCurrency	N	Price currency.
22	33	TypePric	N	Transaction price type.
23	33	Pric	Y if XOFF N any other case	Price.
24	33	BsisPts	Y if XOFF N any other case	Instrument Price expressed as a percentage. Only applicable for certain fixed-income market products.
25	34	Currency	N	Transaction price currency. Only if price is expressed in monetary units.
26	35	NetAmt	N	Net transaction amount.
27	36	TradVn	N	MIC of market on which transaction executed.
28	37	CtryOfBrnch	Y	Country of member's branch.
29	38	UpFrntPmt	N	Up-front payment amount.
30	39	UpFrntPmt _currency	N	Up-front payment currency.
31	40	CmplxTrad CmpntId	Y	Code linking various trades as part of a package.
32	41	InstrmId	N	ISIN of financial instrument.
33	61	WvrInd	Y	Waiver indicator.
34	65	SctiesFincgT xInd	Y	«True» shall be populated where the transaction falls within the scope of activity but is exempted from reporting under SFTR. «False» otherwise.

NO.	RTS 22	FIELD	AMENDABLE	DESCRIPTION
1		TypeReg	RO	Record type.
2		Action	Y	Indicates purpose of a CT record sent.
3	4	ExctgPty	N	Executing entity LEI.
4		TrdnVn	N	MIC of market generating the record.
5		Execution code	N	Code of transaction for which data is provided.
6		Trade date	N	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	N	Direction of the transaction.
8		TypeReg	CT	Record type.
9		PType	Y	Buyer or seller ID type.
10	7.16	LEI	Y	If PType=LEI. Client LEI.. If the identifier is an ordering party (as is the case with fund managers), the fund manager's LEI will be used.
11	7.16	Prsn_SchmeNm	Y	If PType=P. ID type for natural person.
12	7.16	Prsn_Id	Y	If PType=P. Client identifier. DNI (national ID number) for Spain.
13	9.18	Prsn_Frst Nm	Y	If PType=P. Client forename.
14	10.19	Prsn_Nm	Y	If PType=P. Client surnames.
15	11.20	Prsn_Birth Dt	Y	If PType=P. Client date of birth.
16	8.17	CtryOfBrnch [Not applicable to equities, but does apply to derivatives and fixed income].	Y	This field must indicate the country of the branch receiving the order from the client or making the investment decision on a client's behalf as per a discretionary mandate from said client. If this activity has not been carried out by a branch, the code for the home Member State of the investment firm or the code of the country in which the investment firm has its headquarters or registered address (in the case income] of non-EU firms) must be entered. When the transaction corresponds to a transmitted order that meets the transmission conditions specified in Article 4 [of Commission Delegated Regulation (EU) 2017/590], the information received from the transmitting entity must be entered in this field.

NO.	RTS 22	FIELD	AMENDABLE	DESCRIPTION
1		TypeReg	RO	Record type.
2		Action	Y	Indicates purpose of the DT record sent.
3	4	ExctgPty	N	Executing entity LEI.
4		TrdnVn	N	MIC of market generating the record.
5		Execution code	N	Code of transaction for which data is provided.
6		Trade date	N	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	N	Direction of the transaction.
8		TypeReg	DT	Record type.
9		Dcsn_type Prsn	Y	Indicates if the decision maker is a natural or legal person.
10	12.21	LEI	Y	If PType=LEI. Only completed if the decision maker acts under a power of representation. Decision maker LEI.
11	12.21	Prsn_Sch meNm	Y	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural person. ID code types for natural person decision maker.
12	2.21	Prsn_Id	Y	If PType=P. Only completed if the decision maker acts under a power of representation. Decision maker national ID.
13	13.22	Prsn_Frst Nm	Y	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural person. Decision maker first name.
14	14.23	Prsn_Nm	Y	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural person. Decision maker surnames.
15	15.24	Prsn_Birth Dt	Y	If PType=P. Only completed if the decision maker acts under a power of representation and is a natural person. Decision maker date of birth.

NO.	RTS 22	FIELD	AMENDABLE	DESCRIPTION
1		TypeReg	RO	Record type.
2		Action	Y	Indicates purpose of a TP record sent.
3	4	ExctgPty	N	Executing entity LEI.
4		TrdnVn	N	MIC of market generating the record.
5		Execution code	N	Code of transaction for which data is provided.

6		Trade date	N	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	N	Direction of the transaction.
8		TypeReg	TS	Record type.
9	25	Transmission of order indicator	Y	Indicates if there is an order transmission from one firm to another.
10	26.27	Trnsmttg	Y	LEI of other firm transferring order to the market member, when the transmission requirements are met.

NO.	RTS 22	FIELD	AMENDABLE	DESCRIPTION
1		TypeReg	RO	Record type.
2		Action	Y	Indicates purpose of a DW record sent.
3	4	ExctgPty	N	Executing entity LEI.
4		TrdnVn	N	MIC of market generating the record.
5		Execution code	N	Code of transaction for which data is provided.
6		Trade date	N	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	N	Direction of the transaction.
8		TypeReg	DW	Record type.
9	57	Dcsn_type Prsn	P-Person A-Algorithm	Type of decision maker.
10	57	Dcsn_Algo	Algorithm code	If Dcsn_typePrsn='A'. Code of algorithm taking the transaction decision within the firm.
11	57	Dcsn_Othr _SchNm	NIDN, CCPT, CONCAT	If Dcsn_typePrsn='P'. National ID code type.
12	57	Dcsn_Othr _Id	National_ID	If Dcsn_typePrsn='P'. National ID of transaction decision maker within the firm.
13	58	Dcsn_Ctry OfBrnch	Country code	If Dcsn_typePrsn='P'. Country where the transaction decision maker within the firm is located. If the decision is taken by an algorithm, this is left blank.

NO.	RTS 22	FIELD	AMENDABLE	DESCRIPTION
1		TypeReg	RO	Record type.
2		Action	Y	Indicates purpose of a EW record sent.
3	4	ExctgPty	N	Executing entity LEI.
4		TrdnVn	N	MIC of market generating the record.
5		Execution code	N	Code of transaction for which data is provided.
6		Trade date	N	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	N	Direction of the transaction.
8		TypeReg	EW	Record type.
9	59	Exct_type Prsn	S	Type of transaction executing entity within the firm.
10	59	Exct_Algo	S	If Exct_typePrsn='A'. Code of algorithm sending order to the market within the executing member.
11	59	Exct_Othr _SchNm	S	If Exct_typePrsn='P'. National ID code type.
12	59	Exct_Othr _Id	S	If Exct_typePrsn='P'. National ID of the person sending the order to the market within the executing member.
13	60	Exct_Ctry OfBrnch	S	If Exct_typePrsn='P'. Country of the branch supervising the person responsible for the execution. Only completed if not an algorithm.

NO.	RTS 22	FIELD	AMENDABLE	DESCRIPTION
1		TypeReg	RO	Record type.
2		Action	Y	Indicates purpose of a DR record sent.
3	4	ExctgPty	N	Executing entity LEI.
4		TrdnVn	N	MIC of market generating the record.
5		Execution code	N	Code of transaction for which data is provided.
6		Trade date	N	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	N	Direction of the transaction.
8		TypeReg	DR	Record type.
9	40	CmplxTrad CmpntId	S	Unique ID code for executions comprising a basket or market-making strategy.

10	62	ShrtSellgInd	S	Short selling indicator. Completed in sales on a firm's own behalf or that of its clients. Left blank in the case of an aggregated order. Can be completed with the following codes: 'SSEX' - Short sale with exemption. A market making short sale or short sale in a primary market 'SESH' - Short sale with no exemption. All other short sales 'SELL' - No short sale. An ordinary sale, not a short sale. 'UNDI' – Information not available.
11	64	RskRdcgTx	S	Indicator of reduction in commodities risk, only applies to warrants, certificates and energy derivatives. If the transaction reduces commodity risk="True", otherwise "False".
12	8.17	CtryOfBrn ch [Applicable to equities, does not apply to derivatives and fixed income]	S	This field must indicate the country of the branch receiving the client order or taking the investment decision on the client's behalf acting under a discretionary mandate provided by said client, as per Article 14.3 [of Commission Delegated Regulation (EU) 2017/590]. If this activity has not been performed by a branch, the code for the home Member State of the investment firm or the code of the country in which the investment firm has its headquarters or registered address (in the case of non-EU firms) must be entered. When the transaction corresponds to a transmitted order that meets the transmission conditions specified in Article 4 [of Commission Delegated Regulation (EU) 2017/590], the information received from the transmitting entity must be entered in this field.
13	63	OTCPstTra dInd	S	OTC post-trade indicator Only applicable to the leg of the transaction between the member and its client, i.e. to the XOFF (from the member to its clients). This may be completed with the following flags: For all instruments: BENC = Transaction with benchmark parameters. ACTX = Agency cross. LRGS = Transaction with large post-trade volume. ILQD = Transaction with illiquid instruments. SIZE = Transaction above the specific size. CANC = Cancellation. AMND = Amendment. For shares and similar instruments: SDIV = Transaction with special dividend. RPRI = Transaction with price improvement. DUPL = Reporting of duplicate trading. TNCP = Transactions not contributing to price discovery process for the purposes of Article 23 of Regulation (EU) No 600/2014.

			For instruments other than shares and similar instruments: TPAC = Combined transaction. XFPH = Transaction with exchange of physical assets.
14	Exempt	S	All transactions will be included by default in the TR (this field will be FALSE by default). In the case that any transaction of the entity would not have to be included in the TR, this filed should be populated as TRUE.

Validations to be Performed on Records Information.

- Records structure will be validated. It will be validated that is not been modified any field that is not amendable.
- It will be checked the member is subscribed to Transaction Reporting Service at the trading time of the operation submitted.
- It will be validated execution number, market MIC code, ISIN code, direction of the execution, quantity of securities and the member provided in every TP or RO record integrated in the file, had its own match with details of execution registered in the system.
- When an amendment affects to an allocation, it will be checked that the sum of the quantity of securities allocated to each client of the dissagregation is the same as the securities/ contract traded in the market.
- STR will check there are not duplicated records. It will be validated there are not duplicated holders in the CT records of the same trade.
- "Action" field will be processed by the system in the following way:
  - "A": Trade registration. It will be checked if:
    - Trade exists and has not been submitted before to the Authority: if validations are correct, trade information will be submitted to the Authority, otherwise it will be sent to error.
    - Trade exists and was submitted before to the Authority: if validations are correct, deregistration notification will be generated and a registration with the new details submitted by the member, otherwise, it will be sent to error.
  - "B": Trade deregistration, it will be checked if trade exists and was submitted to the Authority. If validations are correct, trade deregistration notice will be generated, otherwise, it will be sent to error.

7 Examples

Exemple1. Corresponds to Example 43 in the ESMA Guidelines.

(Document with References ESMA/2016/1452).

A trader supervised by the head office of an American Firm, Firm F with LEI 9598001WTPGD8A01N979 9598001WTPGD8A01N979 with branches in Paris (FR),

London (GB) and Frankfurt (DE) decides to buy a certain financial instrument. The transaction is executed by the operator in the market with MIC XMRV. The membership of Firm F is held by the branch in Frankfurt. The Firm is trading on own account.

How should this firm report?

TP record is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	B
4	CT	ClientID	0
5	DW	DcsnwFirm	120
6	EW	ExctwFirm	333
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMRVFI1234678901B
11	3	TradPlcMtchgId	FI1234678901
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800T2W59YXMVKRU25
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:55:33.101010Z
17	29	TradgCpcty	DEAL
18	30	TypeQty	U

19	30	Unit	1000
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	58.95
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMRV
28	37	CtryOfBrnch	DE
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	Instrmld	ES0B00036912
33	61	Wvrlnd	
34	65	SctiesFincgTxlnd	

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Transaction_ID	FI1234678901
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	CT
9		PType	LEI
10	7.16	LEI	9598001WTPGD8A01N979
11	7.16	Prsn_SchmeNm	
12	7.16	Prsn_Id	

13	9.18	Prsn_FrstNm	
14	10.19	Prsn_Nm	
15	11.2	Prsn_BirthDt	
16	8.17	CTCtryOfBrnch	DE

Nº	RTS 22	CAMPO	RI-DW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	120
8		SubRegistro	DW
9	57	Dcsn_typePrsn	P
10	57	Dcsn_Algo	
11	57	Dcsn_Othr_SchNm	CONCAT
12	57	Dcsn_Othr_Id	HU19700512JEAN#FAURE
13	58	Dcsn_CtryOfBrnch	US

Nº	RTS 22	FIELD	RI-EW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	333
8		SubRegistro	EW
9	59	Exct_typePrsn	P
10	59	Exct_Othr_SchNm	

11	59	Exct_Algo	CONCAT
12	59	Exct_Othr_Id	HU19800413ADAM#JONES
13	60	Exct_CtryOfBrnch	US

Example 2.Corresponds to Example 82 in the ESMA Guidelines.

(Document With Reference ESMA/2016/1452).

Investment Firm X (DEA client) with LEI 549300CM0SIFOD4OTQ89 uses the membership code of Investment Firm Y (DEA provider) with LEI 9598001WTPGD8A01N979 in order to submit an order on Trading Venue M with MIC XMRV. The order of Investment Firm X consists in buying financial instruments on Trading Venue M. Investment Firm X is acting on behalf of Client 1 called Jean Cocteau, whose details are transmitted to Investment Firm Y pursuant to Article 4 of RTS 22.Algorithm ALGO56789 is responsible for the execution. Since Investment Firm X is meeting the conditions for transmission under Article 4 of RTS 22 it should not make a transaction report.

How should Investment Firm Y report?

TP record is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	B
3	CT	ClientID	122
4	DW	DcsnwFirm	0
5	EW	ExctwFirm	334
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMRVFI1234678011B
11	3	TradPlcMtchgId	FI1234678011
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800T2W59YXMVKRU25
15	25	TrnsmssnInd	0

16	28	TradDt	2017-08-21T09:55:33.101010Z
17	29	TradgCpcty	AOTC
18	30	TypeQty	U
19	30	Unit	1000
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	58.95
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMRV
28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courenc y	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0B00036912
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RI-CT REGISTER
1	TypeReg		RI
2	Action		A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	122
8		SubRegistro	CT
9		PType	P
10	7.16	LEI	

11	7.16	Prsn_SchmeNm	CONCAT
12	7.16	Prsn_Id	FR19620604JEAN#COCTE
13	9.18	Prsn_FrstNm	JEAN
14	10.19	Prsn_Nm	COCTEAU
15	11.2	Prsn_BirthDt	04-06-1962
16	8.17	CTCtryOfBrnch	FR

Nº	RTS 22	FIELD	RI-TS REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	122
8		SubRegistro	TS
9	25	TrnsmssnInd	0
10	26.27	Trnsmttg	549300CM0SIFOD4OTQ89

Nº	RTS 22	FIELD	RI-EW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	334
8		SubRegistro	EW
9	59	Exct_typePrsn	A
10	59	Exct_Algo	ALGO56789
11	59	Exct_Othr_SchNm	

12	59	Exct_Othr_Id
13	60	Exct_CtryOfBrnch

Example 3. Corresponds to Example 65 in the ESMA Guidelines.

(Document With Reference ESMA/2016/1452).

Trader 1 makes a decision to buy a financial instrument for Client A under a discretionary mandate from Client A and Trader 2 places an order with Investment Firm Y to buy the instrument. Investment Firm Y, acting on a matched principal capacity, executes the order on Trading Venue XMRV on 20 August 2018 at 14:51:09.123 at a price of EUR 32.5 using an algorithm with identifier ALGO12345. Trading Venue XMRV assigns a transaction identification code of 'FI1034078012.

How should Investment Firm Y report?

TP record is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	B
4	CT	ClientID	169
5	DW	DcsnwFirm	
5	EW	ExctwFirm	335
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMRVFI1034078012B
11	3	TradPlcMtchgId	FI1034078012
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800T2W59YXMVKRU25
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:55:33.101010Z
17	29	TradgCpcty	MTCH

18	30	TypeQty	U
19	30	Unit	1000
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	32.5
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMRV
28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0B00036912
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RI-CT REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	169
8		SubRegistro	CT
9		PType	LEI
10	7.16	LEI	9598001WTPGD8A01N979
11	7.16	Prsn_SchmeNm	
12	7.16	Prsn_Id	

13	9.18	Prsn_FrstNm	
14	10.19	Prsn_Nm	
15	11.2	Prsn_BirthDt	
16	8.17	CTCtryOfBrnch	FR

Nº	RTS 22	FIELD	RI-EW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	335
8		SubRegistro	EW
9	59	Exct_typePrsn	A
10	59	Exct_Algo	ALGO12345
11	59	Exct_Othr_SchNm	
12	59	Exct_Othr_Id	
13	60	Exct_CtryOfBrnch	

Subsequently, the member realises that the EW record is incorrect because ID 27 corresponds to ALGO2222 not to ALGO12345 of the transaction. The corrected EW record is resent via an RO record.

Nº	RTS 22	FIELD	RO-EW REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Transaction_ID	FI1034078012
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21

8		BuyrSellr	B
9		SubRegistro	EW
10	59	Exct_typePrsn	A
11	59	Exct_Algo	ALGO2222
12	59	Exct_Othr_SchNm	
13	59	Exct_Othr_Id	
14	60	Exct_CtryOfBrnch	

**The shaded data above is not shown on the examples description.*

Example 4.

The entity E1 recieves from Client A a sell order of 9000 lots with holder reference 1234567890123456789 and 1000 lots from Client B with holder reference ABCDEFGHIJKLMNOPQRST to close their open positions in gold certificates.

The entity E1 sells 10.000 gold certificates on own account in the market XMAD. The entity uses an algorithm in charge of the decision of the trade and its execution.

Group 1 of records:

TP record is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	S
4	CT	ClientID	1
5	DW	DcsnwFirm	222
6	EW	ExctwFirm	333
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMAD123456789S
11	3	TradPlcMtchgId	123456789
12	4	ExctgPty	9598001WTPGD8A01N979

13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800UYJM40XUGVGG78
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:55:33.101010Z
17	29	TradgCpcty	AOTC
18	30	TypeQty	U
19	30	Unit	10000
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	10.15
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMAD
28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	DE000SG1DQ67
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMAD
5		Transaction_ID	123456789
6		Starting_Date	2017-08-21
7		Ending_Date	2017-08-21
9		BuyrSellr	S
10		SubRegistro	CT

11		PType	INTC
12	7.16	LEI	
13	7.16	Prsn_SchmeNm	
14	7.16	Prsn_Id	
15	9.18	Prsn_FrstNm	
16	10.19	Prsn_Nm	
17	11.2	Prsn_BirthDt	
18	8.17	CTCtryOfBrnch	

Nº	RTS 22	FIELD	RO-DW REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMAD
5		Transaction_ID	123456789
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	DW
9	57	Dcsn_typePrsn	A
10	57	Dcsn_Algo	1234ALGO
11	57	Dcsn_Othr_SchNm	
12	57	Dcsn_Othr_Id	
13	58	Dcsn_CtryOfBrnch	

Nº	RTS 22	FIELD	RO-EW REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMAD
5		Transaction_ID	123456789

6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	EW
9	59	Exct_typePrsn	A
10	59	Exct_Algo	456ALGO
11	59	Exct_Othr_SchNm	
12	59	Exct_Othr_Id	
13	60	Exct_CtryOfBrnch	

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMAD
5		Transaction_ID	123456789
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	DR
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	
11	64	RskRdcgTx	0
12	8.17	CtryOfBrnch	ES
13	63	OTCPstTradInd	
14	29	TradgCpcty	
15		Exento	0

Group 2 of records:

As we are in an equity market scenario, the TP record of a XOFF transaction is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	S
4	CT	ClientID	121
5	DW	DcsnwFirm	222
6	EW	ExctwFirm	333
7		PType	INTC
8	7.16	LEICnpty	
9	7.16	MICCnpty	
10	2	TxId	XX20170821XMAD123456789S1234567890123456789
11	3	TradPlcMtchgId	XX20170821XMAD123456789S1234567890123456789
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800QN4DV2FYZS9Q98
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:56:33.101010Z
17	29	TradgCpcty	AOTC
18	30	TypeQty	U
19	30	Unit	9000
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	10.15
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XOFF

28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	DE000SG1DQ67
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XOFF
5		Transaction_ID	XX20170821XMAD123456789S1234567890123456700
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	CT
9		PType	P
10	7.16	LEI	
11	7.16	Prsn_SchmeNm	NIDN
12	7.16	Prsn_Id	ES87654321A
13	9.18	Prsn_FrstNm	MANUEL
14	10.19	Prsn_Nm	RODRIGUEZ SANZ
15	11.2	Prsn_BirthDt	1965-11-19
16	8.17	CTCtryOfBrnch	

Nº	RTS 22	FIELD	RO-EW REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XOFF

5		Transaction_ID	XX20170821XMAD123456789S1234567890123456789
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	EW
9	59	Exct_typePrsn	P
10	59	Exct_Othr_Sch Nm	
11	59	Exct_Algo	NIDN
12	59	Exct_Othr_Id	ES1234567C
13	60	Exct_CtryOfBrn ch	ES

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XOFF
5		Transaction_ID	XX20170821XMAD123456789S1234567890123456789
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	DR
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	SESH
11	64	RskRdcgTx	1
12	8.17	CtryOfBrnch	ES
13	63	OTCPstTradInd	SIZE
14	29	TradgCpcty	
15		Exento	0

Group 3 of records:

Market member will submit TP and additional records of XOFF trades to TRS

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	S
4	CT	ClientID	122
5	DW	DcsnwFirm	222
6	EW	ExctwFirm	333
7		PType	INTC
8	7.16	LEICnpty	
9	7.16	MICCnpty	
10	2	TxId	XX20170821XMAD123456789S1234567890123456700
11	3	TradPlcMtchgId	XX20170821XMAD123456789S1234567890123456700
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800QN4DV2FYZS9Q98
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:56:33.101010Z
17	29	TradgCpcty	AOTC
18	30	TypeQty	U
19	30	Unit	1000
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	10.15
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XOFF
28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	

32	41	Instrmld	DE000SG1DQ67
33	61	Wvrlnd	
34	65	SctiesFincgTxlnd	0

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XOFF
5		Transaction_ID	XX20170821XMAD123456789S1234567890123456700
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	CT
9		PType	P
10	7.16	LEI	
11	7.16	Prsn_SchmeNm	NIDN
12	7.16	Prsn_Id	ES87654321A
13	9.18	Prsn_FrstNm	MANUEL
14	10.19	Prsn_Nm	RODRIGUEZ SANZ
15	11.2	Prsn_BirthDt	1965-11-19
16	8.17	CTCtryOfBrnch	

Nº	RTS 22	CAMPO	REGISTRO RO-EW
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XOFF
5		Transaction_ID	XX20170821XMAD123456789S1234567890123456700
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	EW

9	59	Exct_typePrsn	P
10	59	Exct_Othr_SchNm	
11	59	Exct_Algo	NIDN
12	59	Exct_Othr_Id	ES1234567C
13	60	Exct_CtryOfBrnch	ES

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XOFF
5		Transaction_ID	XX20170821XMAD123456789S1234567890123456 700
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	DR
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	SESH
11	64	RskRdcgTx	1
12	8.17	CtryOfBrnch	ES
13	63	OTCPstTradInd	ACTX
14	29	TradgCpcty	
15		Exento	0

Example 5.

The physic person F, with power of representation from Client C, decides to buy 900 shares in the market XBAR on his client behalf. The financial entity E2, with branch in Spain, executes the order received by an algorithm.

TP record is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	B
4	CT	ClientID	111
5	DW	DcsnwFirm	
6	EW	ExctwFirm	
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XBAR123456780B
11	3	TradPlcMtchgId	123456780
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800Z25H6MSXFBBG16
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:56:33.101010Z
17	29	TradgCpcty	MTCH
18	30	TypeQty	U
19	30	Unit	900
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	8.92
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	

27	36	TradVn	XBAR
28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0115056139
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XBAR
5		Transaction_ID	123456780
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	CT
9		PType	P
10	7.16	LEI	
11	7.16	Prsn_SchmeNm	NIDN
12	7.16	Prsn_Id	ES12345678A
13	9.18	Prsn_FrstNm	CARLOS MARIA
14	10.19	Prsn_Nm	GONZALEZ RIOS
15	11.2	Prsn_BirthDt	1970-08-21
16	8.17	CTCtryOfBrnch	

Nº	RTS 22	FIELD	RO-DT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XBAR
5		Transaction_ID	123456780
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	DT
9		Dcsn_typePrsn	P
10	12.21	LEI	
11	12.21	Prsn_SchmeNm	NIDN
12	12.21	Prsn_Id	ES9234569C
13	13.22	Prsn_FrstNm	JOSE
14	14.23	Prsn_Nm	GOMEZ RAMOS
15	15.24	Prsn_BirthDt	1965-03-01

Nº	RTS 22	FIELD	RO-EW REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XBAR
5		Transaction_ID	123456780
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	EW
9	59	Exct_typePrsn	A
10	59	Exct_Algo	456ALGO
11	59	Exct_Othr_SchNm	
12	59	Exct_Othr_Id	
13	60	Exct_CtryOfBrnch	

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XBAR
5		Transaction_ID	123456780
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	DR
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	
11	64	RskRdcgTx	
12	8.17	CtryOfBrnch	ES
13	63	OTCPstTradInd	
14	29	TradgCpcty	
15		Exento	0

Example 6.1. Corresponds to Example 70 in the ESMA Guidelines.

(Document With Reference ESMA/2016/1452).

Client 1 is a client of Investment Firm X. A person acting under a power of representation for Client 1, Representative 1, decides to sell a quantity of 523 commodity derivatives belonging to Client 1 at not less than EUR 32.50 and instructs the French branch of Investment Firm X. Trader 1 who is supervised by the UK head office of Firm X accepts the order from Representative 1 and instructs Investment Firm

Y. Trader 4 decides to accept the order from Investment Firm X and sends the order to Investment Firm Z. Investment Firm Z is a UK Firm. Trader 5 decides to accept the order from Investment Firm Y and Trader 6 sends the order to Trading Venue XMRV.

The order is partially filled on the order book of Trading Venue XMRV at 13:40:23.4672 on 1 July 2018 for 500 financial instruments at a price of EUR 32.50. The Trading Venue assigns a transaction identification code of FI1234678901.

Receiving Investment Firm Z is dealing on own account with the intention to transfer the trade to the Client. How should Investment Firm Z report?

Group 1 of records:

TP record is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	S
4	CT	ClientID	111
5	DW	DcsnwFirm	144
6	EW	ExctwFirm	166
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMRVFI1234678902S
11	3	TradPlcMtchgId	FI1234678902
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800T2W59YXMVKRU25
15	25	TrnsmssnInd	0

16	28	TradDt	2017-08-21T13:40:23.4672Z
17	29	TradgCpcty	DEAL
18	30	TypeQty	U
19	30	Unit	500
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	32.5
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMRV
28	37	CtryOfBrnch	GB
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0B00033315
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RI-CT REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Execution_Date	2017-08-21
6		ID	111
7		SubRegistro	CT
8		PType	LEI
9	7.16	LEI	9598001WTPGD8A01N979
10	7.16	Prsn_SchmeNm	
11	7.16	Prsn_Id	
12	9.18	Prsn_FrstNm	

13	10.19	Prsn_Nm
14	11.2	Prsn_BirthDt
15	8.17	CTCtryOfBrnch

Nº	RTS 22	FIELD	RI-DW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Execution_Date	2017-08-21
6		ID	144
7		SubRegistro	DW
8	57	Dcsn_typePrsn	P
9	57	Dcsn_Algo	
10	57	Dcsn_Othr_SchNm	NIDN
11	57	Dcsn_Othr_Id	ES0234560C
12	58	Dcsn_CtryOfBrnch	GB

Nº	RTS 22	FIELD	RI-EW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	166
8		SubRegistro	EW
9	59	Exct_typePrsn	P
10	59	Exct_Algo	
11	59	Exct_Othr_SchNm	CONCAT

12	59	Exct_Othr_Id	HU19800413ADAM#JONES
13	60	Exct_CtryOfBrnch	GB

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Transaction_ID	FI1234678902
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	DR
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	
11	64	RskRdcgTx	0
12	8.17	CtryOfBrnch	
13	63	OTCPstTradInd	
14	29	TradgCpcty	
15		Exento	0

Group 2 of records:

This TP record corresponds to a XOFF reporting. The entity has to send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	S
4	CT	ClientID	122
5	DW	DcsnwFirm	
6	EW	ExctwFirm	166
7		PType	LEI

8	7.16	LEICnpty	9598001WTPGD8A01N979
9	7.16	MICCnpty	
10	2	TxId	XX20170821XMRVFI1234678902S001
11	3	TradPlcMtchgId	XX20170821XMRVFI1234678902S001
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800QN4DV2FYZS9Q98
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T13:40:23.4672Z
17	29	TradgCpcty	AOTC
18	30	TypeQty	U
19	30	Unit	500
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	32.5
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XOFF
28	37	CtryOfBrnch	
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0B00033315
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RI-CT
1	TypeReg		RI
2	Action	A	
3 4	ExctgPty		9598001WTPGD8A01N979
4 36	TrdnVn		XOFF
5	Starting_Date		2017-08-21

6	Ending_Date		2017-08-21
7	ID	122	
8	SubRegistro.	CT	
9	PType	P	
10	7.16	LEI	
11	7.16	Prsn_SchmeNm	CONCAT
12	7.16	Prsn_Id	FR19620604JEAN#COCTE
13	9.18	Prsn_FrstNm	JEAN
14 9	10.1	Prsn_Nm	COCTEAU
15	11.2	Prsn_BirthDt	1962-06-04
16	8.17	CTCtryOfBrnch	FR

Nº	RTS 22	FIELD	RI-DT REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
5	36	TrdnVn	XOFF
6		Starting_Date	2017-08-21
7		Ending_Date	2017-08-21
8		ID	122
9		SubRegistro	DT
10		Dcsn_typePrsn	P
11	12.21	LEI	
12	12.21	Prsn_SchmeNm	NIDN
13	12.21	Prsn_Id	ITABCDEF1234567890
14	13.22	Prsn_FrstNm	FABIO
15	14.23	Prsn_Nm	LUCA
16	15.24	Prsn_BirthDt	1962-11-10

Nº	RTS 22	FIELD	RI-TS REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4		TrdnVn	XOFF
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	122
8		SubRegistro	TS
9	25	TrnsmssnInd	0
10	26.27	Trnsmttg	549300CM0SIFOD4OTQ89

Nº	RTS 22	FIELD	RI-EW REGISTER
1		TypeReg RI	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4		TrdnVn	XOFF
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	166
8		SubRegistro	EW
9	59	Exct_typePrsn	P
10	59	Exct_Algo	
11	59	Exct_Othr_SchNm	CONCAT
12	59	Exct_Othr_Id	HU19800413ADAM#JONES
13	60	Exct_CtryOfBrnch	GB

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	
4	36	TrdnVn	XOFF
5		Transactio n_ID	XX20170821XMRVFI1234678901S001
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	DR
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	
11	64	RskRdcgTx	1
12	8.17	CtryOfBrnch	
13	63	OTCPstTradInd	
14	29	TradgCpcty	
15		Exento	0

Example 6.2. Corresponds to Example 71 in the ESMA Guidelines.

(Document with Reference ESMA/2016/1452).

If the receiving Investment Firm, Firm Z, is acting in a matched principal capacity, it should report as follows:

Group 1 of records:

TP record is directly sent by BME to the TRS. The entity does not send it.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	S
4	CT	ClientID	122
5	DW	DcsnwFirm	0

6	EW	ExctwFirm	166
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMRVFI1234678999S
11	3	TradPlcMtchgId	FI1234678999
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800T2W59YXMVKRU25
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T13:40:23.4672Z
17	29	TradgCpcty	AOTC
18	30	TypeQty	U
19	30	Unit	500
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	32.5
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMRV
28	37	CtryOfBrnch	
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0B00033315
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RI-CT REGISTER
1	TypeReg		RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979

4	36	TrdnVn	XMRV
5		Execution_Date	2017-08-21
6		ID	122
7		SubRegistro	CT
8		PType	P
9	7.16	LEI	
10	7.16	Prsn_SchmeNm	CONCAT
11	7.16	Prsn_Id	FR19620604JEAN#COCTE
12	9.18	Prsn_FrstNm	JEAN
13	10.19	Prsn_Nm	COCTEAU
14	11.2	Prsn_BirthDt	1962-06-04
15	8.17	CTCtryOfBrnch	FR

Nº	RTS 22	FIELD	RI-DT REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	122
8		SubRegistro	DT
9		Dcsn_typePrsn	P
10	12.21	LEI	
11	12.21	Prsn_SchmeN m	NIDN
12	12.21	Prsn_Id	ITABCDEF1234567890
13	13.22	Prsn_FrstNm	FABIO
14	14.23	Prsn_Nm	LUCA
15	15.24	Prsn_BirthDt	1962-11-10

The RI-DW is not sent as there is not decision maker within the firm.

Nº	RTS 22	FIELD	RI-EW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	166
8		SubRegistro	EW
9	59	Exct_typePrsn	P
10	59	Exct_Algo	
11	59	Exct_Othr_SchNm	CONCAT
12	59	Exct_Othr_Id	HU19800413ADAM#JONES
13	60	Exct_CtryOfBrnch	GB

Nº	RTS 22	FIELD	RI-TS REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Starting_Date	2017-08-21
6		Ending_Date	2017-08-21
7		ID	122
8		SubRegistro	TS
9	25	TrnsmssnInd	0
10	26.27	Trnsmttg	549300CM0SIFOD4OTQ89

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMRV
5		Transaction_ID	FI1234678999
6		Execution_Date	2017-08-21
7		BuyrSellr	S
8		SubRegistro	DR
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	
11	64	RskRdcgTx	1
12	8.17	CtryOfBrnch	
13	63	OTCPstTradInd	
14	29	TradgCpcty	
15		Exento	0

Example 7. Trade Over Instruments on MEFF Power Market

A Power Company trader, Entity P which LIE code is 9598001WTPGD8A01N979, which is a MEFF Power market member, buys 100 power contracts to hedge its energy business activity. Transaction is executed by Entity P trader in MEFF Power trading venue XMPW

How should Entity P report this trade? TP record is sent by the market to TRS.

Nº	RTS 22	FIELD	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	B
4	CT	ClientID	0
5	DW	DcsnwFirm	120
6	EW	ExctwFirm	333
7		PType	LEI

8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMPWFI1234678901B
11	3	TradPlcMtchgId	FI1234678901
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800T2W59YXMVKRU25
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:55:33.101010Z
17	29	TradgCpcty	DEAL
18	30	TypeQty	U
19	30	Unit	100
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	58.95
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMPW
28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0B00033315
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

In this case, as it is a DEAL trading capacity trade, BME will submit CT register to TRS

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMPW
5		Transaction_ID	FI1234678901
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	CT
9		PType	LEI
10	7.16	LEI	9598001WTPGD8A01N979
11	7.16	Prsn_SchmeNm	
12	7.16	Prsn_Id	
13	9.18	Prsn_FrstNm	
14	10.19	Prsn_Nm	
15	11.2	Prsn_BirthDt	
16	8.17	CTCtryOfBrnch	

Nº	RTS 22	FIELD	RI-DW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMPW
5		Starting_Date	2017-08-21
6		Ending_Date	9999-12-31
7		ID	120
8		SubRegistro	DW
9	57	Dcsn_typePrsn	P
10	57	Dcsn_Algo	

11	57	Dcsn_Othr_SchNm	NIDN
12	57	Dcsn_Othr_Id	ES0234560C
13	58	Dcsn_CtryOfBrnch	ES

Nº	RTS 22	FIELD	RI-DW REGISTER
1		TypeReg	RI
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMPW
5		Starting_Date	2017-08-21
6		Ending_Date	9999-12-31
7		ID	120
8		SubRegistro	DW
9	59	Exct_typePrsn	P
10	59	Exct_Algo	
11	59	Exct_Othr_SchNm	NIDN
12	59	Exct_Othr_Id	ES0234560C
13	60	Exct_CtryOfBrnch	ES

Ejemplo 8. Investment Funds Management trade

An Investment Funds Management trader, Entity G which LIE code is 95980079EEM99NR57242, submit an order to his Bank (9598001WTPGD8A01N979) which is a market member. Entity G trader decides to buy 100 shares in XMAD trading venue.

The holder will be one of its investment funds and Entity G is dealing on own account (DEAL)

Nº	RTS 22	CAMPO	TP REGISTER
1		TypeReg	TP
2		Action	A
3		BuyrSellr	B
4	CT	ClientID	0
5	DW	DcsnwFirm	0

6	EW	ExctwFirm	333
7		PType	LEI
8	7.16	LEICnpty	5299009QA8BBE2OOB349
9	7.16	MICCnpty	
10	2	TxId	20170821XMAD147258369B
11	3	TradPlcMtchgId	147258369
12	4	ExctgPty	9598001WTPGD8A01N979
13	5	InvstmtPtyInd	1
14	6	SubmitgPty	959800UYJM40XUGVGG78
15	25	TrnsmssnInd	0
16	28	TradDt	2017-08-21T09:55:33.101010Z
17	29	TradgCpcty	AOTC
18	30	TypeQty	U
19	30	Unit	100
20	30	NnmMntry	
21	31	QtyCurrency	
22	33	TypePric	M
23	33	Pric	58.95
24	33	BsisPts	
25	34	Currency	EUR
26	35	NetAmt	
27	36	TradVn	XMAD
28	37	CtryOfBrnch	ES
29	38	UpFrntPmt	
30	39	UpFrntPmt_courency	
31	40	CmplxTradCmpntId	
32	41	InstrmId	ES0B00033315
33	61	WvrInd	
34	65	SctiesFincgTxInd	0

Nº	RTS 22	FIELD	RO-CT REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMAD
5		Transaction_ID	147258369
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	CT
9		PType	LEI
10	7.16	LEI	95980079EEM99NR57242
11	7.16	Prsn_SchmeNm	
12	7.16	Prsn_Id	
13	9.18	Prsn_FrstNm	
14	10.19	Prsn_Nm	
15	11.2	Prsn_BirthDt	
16	8.17	CTCtryOfBrnch	

Nº	RTS 22	FIELD	RO-EW REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMAD
5		Transaction_ID	147258369
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	EW
9	59	Exct_typePrsn	P
10	59	Exct_Algo	
11	59	Exct_Othr_SchNm	NIDN
12	59	Exct_Othr_Id	ES0234560C

13	60	Exct_CtryOfBrnch	ES

Nº	RTS 22	FIELD	RO-DR REGISTER
1		TypeReg	RO
2		Action	A
3	4	ExctgPty	9598001WTPGD8A01N979
4	36	TrdnVn	XMAD
5		Transaction_ID	147258369
6		Execution_Date	2017-08-21
7		BuyrSellr	B
8		SubRegistro	EW
9	40	CmplxTradCmpntId	
10	62	ShrtSellgInd	
11	64	RskRdcgTx	
12	8.17	CtryOfBrnch	ES
13	63	OTCPstTradInd	
14	29	TradgCpcty	
15		Exento	0

7.1 Text Plain Examples

Following text plain examples contain information to submit by market members to fulfill Transaction reporting regarding examples described above on chapter “7. Examples”

INB_549300470IY7S220K805_549300470IY7S220K805_TR_20170821_001.DAT_MD5

File sent in order to modify an EW record

INB_549300470IY7S220K805_549300470IY7S220K805_TR_20170821_002.DAT_MD

Annex 1: Fields Format

TP Record Format

Nº	RTS 22	FIELD	TYPE	LONG	DEC.	DATA
1		TypeReg	Char	2		TP
2		Action	Char	1		A-Registration/Modification B-Deregistration.
3		BuyrSellr	Char	1		B-buyer S-seller.
4	CT	ClientID	Int32			Short code of client specified in order.
5	DW	DcsnwFirm	Int32			Short code of decision maker within firm specified in order.
6	EW	ExctwFirm	Int32			Short code of executing entity within firm specified in order.
7		PType	Char	4		LEI, MIC, INTC. Counterparty identification type. INTC will be informed for aggregated transaction of the Market member with its client.
8	7. 16	LEICnpty	Char	20		Transaction Counterparty LEI. For example: LEI of the CCP.
9	7. 16	MICCnpty	Char	4		MIC code in transaction with no CCP.
10	2	TxId	Char	52		Transaction Reporting ID.
11	3	TradPlcMtchgId	Char	52		Market transaction ID. If the transaction is XOFF the transaction ID is set to consolidate, but it is not sent to ESMA.
12	4	ExctgPty	Char	20		Executing entity LEI.
13	5	InvstmtPtyInd	Char	1		0-False / 1-True.

14	6	SubmitgPty	Char	20		LEI code of TR transmitting entity. It will be the LEI related to MIC where the transaction is executed.
15	25	TrnsmssnInd	Char	1		0 – false. Transmission or order indicator.
16	28	TradDt	Datetime	27		YYYY-MM-DDThh:mm:ss.fffffZ. Date and time of the execution in format UTC.
17	29	TradgCpcty	Char	4		MTCH, DEAL, AOTC. Trading capacity.
18	30	TypeQty	Char	1		U-Unit N-Nominal value.
19	30	Unit	Decimal	18	17	TypeQty = 'U'.
20	30	NnmMntry	Decimal	18	5	TypeQty = 'N'. Nominal value.
21	31	QtyCurrency	Char	3		Price currency.
22	33	TypePric	Char	1		TypePric = ('M','B').
23	33	Pric	Decimal	18	13	Price if TypePric = 'M'.
24	33	BsisPts	Decimal	18	17	Price in basis points, if TypePric = 'B'.
25	34	Currency	Char	3		Transaction price currency. Only if price is expressed in monetary units.
26	35	NetAmt	Decimal	18	5	Net transaction amount.
27	36	TradVn	Char	4		MIC of Market on which transaction executed.

28	37	CtryOfBrnch	Char	2		Country of member´s branch.
29	38	UpFrntPmt	Decimal	18	5	Up-front payment amount.
30	39	UpFrntPmt_courency	Char	3		Up-front payment currency.
31	40	CmplxTradCmpntId	Char	35		Code linking various trades as part of a package.
32	41	InstrmId	Char	12		ISIN of financial instrument.
33	61	WvrInd	Char	4		Waiver indicator .OILQ, NLIQ, PRIC, ILQD,RFPT,SIZE.
34	65	SctiesFincgTxInd	Char	1		0-False / 1-True.

Prefixes

RO Record Format. Transaction Record

Nº	RTS 22	FIELD	TYPE	LONG	DATA
1		TypeReg	Char	2	RO
2		Action	Char	1	A-Registration/Modification B-Deregistration.
3	4	ExctgPty	Char	20	Executing entity LEI.
4		TrdnVn	Char	4	MIC of market generating the record.
5		Execution code	Char	52	Code of transaction for which data is provided.
6		Trade date	Date	10	Trade date with the format: YYYY-MM-DD.
7		BuyrSellr	Char	1	B-buyer S-seller.
8		SubRegister	Char	2	Indicates type of record preceded by this header: CT, DT, TS, DW, EW or DR.

RI Record Format. Identifier Record

Nº	RTS 22	FIELD	TYPE	LONG	DATA
1		TypeReg	Char	2	RI
2		Action	Char	1	A-Registration/Modification B-Deregistration.
3	4	ExctgPty	Char	20	Executing entity LEI.
4		TrdnVn	Char	4	MIC of market generating the record.
5		Starting_Date	Date	10	Record validity initial date with the format: YYYY-MM-DD.
6		Ending_Date	Date	10	Record validity final date with the format: YYYY-MM-DD.
7		Id	Int32		ClientIID when the subregister is DR, CL, DT or TS (RF and DER). DcsnwFirm when the subregister is DW type (all). ExctwFirm when the subregister is EW type (all).
8		SubRegister	Char	2	Indicates type of record preceded by this header:.CT, DT, TS, DR, DW or EW.

Subregisters

Subregisters are always used combined with a record type RI or RO

SubRegister CT of Clients Format

Nº	RTS 22	FIELD	TYPE	LONG	DATA
1		SubRegister	Char	2	CT
2		PType	Char	4	LEI, MIC, P, INTC. Buyer or seller ID type. INTC will be informed when the transaction is aggregated.
3	7.16	LEI	Char	20	If PType=LEI. Legal entity LEI code. If the identifier is an ordering party (as is the case with fund managers), the fund manager´s LEI will be used.
4	7.16	Prsn_SchmeNm	Char	6	If PType=P. ID type for natural person. NIDN,CCPT,CONCAT.
5	7.16	Prsn_Id	Char	35	If PType=P. Client identifier, DNI (national ID) for Spain.
6	9.18	Prsn_FrstNm	Char	140	If PType=P. Client forename.
7	10.19	Prsn_Nm	Char	140	If PType=P. Client surnames.
8	11.20	Prsn_BirthDt	Date	10	If PType=P. Client date of birth. YYYY-MM-DD.
9	8.17	CTCtryOfBrnch	Char	2	Country of the brach placing the order.

Subregister DT of Client Decisor Format

Nº	RTS 22	FIELD	TYPE	LONG	DATA
1		SubRegister	Char	2	DT
2		Dcsn_typePrsn	Char	4	Indicates if the decision maker is a natural or legal person.I. P, LEI.
3	12.21	LEI	Char	20	Si PType=LEI. Only completed if the decisión maker acts under a power of representation.. Decision maker LEI.
4	12.21	Prsn_SchmeNm	Char	6	NIDN, CCPT, CONCAT.
5	12.21	Prsn_Id	Char	35	Si PType=P. Only completed if the decisión maker acts under a power of representation. Decision maker National ID del decisor.
6	13.22	Prsn_FrstNm	Char	140	Name.
7	14.23	Prsn_Nm	Char	140	Surnames.
8	15.24	Prsn_BirthDt	Date	10	Decision maker date of birth. YYYY-MM-DD.

SubRegister DW of Decisor Makers “Within Firm” Format

Nº	RTS	22 CAMPO	TIPO	LONG	DATO
1		SubRegister	Char	2	DW
2	57	Dcsn_typePrsn	Char	1	P-Person. A-Algorithm.
3	57	Dcsn_Algo	Char	50	If Dcsn_typePrsn='A'. Code of algorithm taking the transaction decisión within the firm.
4	57	Dcsn_Othr_SchNm	Char	6	If Dcsn_typePrsn='P'. NATIONAL_ID code type. NIDN, CCPT, CONCAT.
5	57	Dcsn_Othr_Id	Char	35	If Dcsn_typePrsn='P'. National_ID of the person sending the order to the Market within the executing member.
6	58	Dcsn_CtryOfBrnch	Char	2	If Dcsn_typePrsn='P'. Country of the branch supervising the person responsible for the Execution. Only completed if not an algorithm.

SubRegister EW of Executors “Within Firm” Format

Nº	RTS 22	CAMPO	TIPO	LONG	DATO
1		SubRegister	Char	2	EW
2	59	Exct_typePrsn	Char	1	P-Person. A-Algoritm C-Client.
3	57	Exct_Algo	Char	50	If Exct_typePrsn='A'. Code of algorithm executing the transaction within the firm.
4	59	Exct_Othr_SchNm	Char	6	If Dcsn_typePrsn='P'. NATIONAL_ID code type.
6	59	Exct_Othr_Id	Char	35	If Dcsn_typePrsn='P'. National_ID of the person sending the order to the Market within the executing member.
7	60	Exct_CtryOfBrnch	Char	2	If Dcsn_typePrsn='P'. Country of the branch supervising the person responsible for the Execution. Only completed if not an algorithm.

Subregister DR of Other Data Format

Nº	RTS 22	CAMPO	TIPO	LONG	DATO
1		TypeReg	Char	2	DR
2	40	CmplxTradCmpntId	Char	35	Unique ID code for Execution comprising a basket or package trade.
3	62	ShrtSellgInd	Char	4	Short selling indicator.. Completed in sales on a firm's own behalf or that of its clients. Left blank in the case of an aggregated order. SESH, SELL, SSEX, UNDI.
4	64	RskRdcgTx	Char	1	0-False / 1-True.
5	8.17	CtryOfBrnch	Char	2	This field must indicate the country of the branch receiving the client order.Est.
6	63	OTCPstTradInd	Char	4	OTC post-trade indicator Only applicable to the leg of the transaction between the member and its client, i.e. to the XOFF (from the member to its clients). ENC,ACTX,LRGS,ILQD,SIZE,CANC,AMND,SDIV,RPRI,DUPL,TNCP.
7	29	TradgCpcty	Char	4	MTCH, DEAL, AOTC. Trading capacity indicator.
8		Exempt	Char	1	0-False / 1-True.

SubRegister TS of Transmission Format

Nº	RTS 22	CAMPO	TIPO	LONG	DATO
1		TypeReg	Char	2	TS
2	25	TrnsmssnInd	Char	1	0-False / 1-True. Indicates if there is an order transmission from one firm to another.
3	26.27	Trnsmttg	Char	20	Código LEI of other firm transferring order to the Market member when the transmission requirements are met.

Annex 2: ESMA Validations

RULE ID	FIELD NO	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	VALIDATION RULE	ERROR CODE	ERROR TEXT
001	1	Report status.	Indication as to whether the transaction report is new or a cancellation.	'NEWT' - New 'CANC' - Cancellation	It should be specified whether the report is a new report or a cancellation, this is implemented as part of the strucutre of the XML message and is mandatory for all transaction reports.	N/A	Generated by the XML parser
268	1	Report status.			Fields 2, 4, 6 should be populated for cancellation reports and other should be left not populated.	N/A	Generated by the XML parser
002	2	Transaction Reference Number.	Identification number that is unique to the executing firm for each transaction report. Where, pursuant to Article 26(5) of Regulation (EU) 600/2014, a trading venue submits a transaction report on behalf of a firm that is not subject to Regulation (EU) 600/2014, the trading venue shall populate this field with a number that has been internally generated by the trading venue and that is unique for each transaction report submitted by the trading venue.	{ALPHANUM-52}	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser
003	2	Transaction Reference Number.			Field is mandatory for all cancellation reports	N/A	Generated by the XML parser.
004	2	Transaction Reference Number.			Field should be a text string of no more than 52 characters consisting of capital Latin letters (A-Z) and numbers.	N/A	Generated by the XML parser.

005	2	Transaction Reference Number.			If the report is a new transaction, the transaction reference number shall pertain to a single transaction per the executing entity, i.e. the same transaction reference number has not been used before or pertains to a transaction that has been cancelled (the last accepted report with this transaction reference number was a cancellation report).	CON- 023	Transaction report With the same transaction reference number has already been sent for the firm and not cancelled.
006	2	Transaction Reference Number.			If the report is a cancellation report, a transaction with the same transaction reference number should have been reported by the executing entity before.	CON- 024	Transaction for cancellation cannot be found.
007	2	Transaction Reference Number.			If the report is a cancellation report, this transaction should be an active transaction (there was no cancellation report following the last accepted new transaction report for this transaction reference number).	CON- 025	Transaction has Already been cancelled.
008	3	Trading venue transaction identification code.	This is a number generated by trading venues and disseminated to both the buying and the selling parties in accordance with Article 12 of [RTS 24 on the maintenance of relevant data relating to orders in financial instruments under Article 25 of Regulation 600/2014 EU]. This field is only required for the market side of a transaction executed on a trading venue.	{ALPHANUM-52}	Field should be a text string of no more than 52 characters consisting of capital Latin letters (A-Z) and numbers.	N/A	Generated by the XML parser.
010	3	Trading venue transaction identification code.			This field must not be populated where field 36 is populated with a non-EEA Trading Venue or 'XXXX' or 'XOFF'.	CON- 030	Trading venue transaction identification code is inconsistent with the trading venue.
011	4	Executing entity identification code.	Code used to identify the entity executing the transaction.	{LEI}	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.
012	4	Executing entity identification code.			Field is mandatory for all cancellation reports.	N/A	Generated by the XML parser.

013	4	Executing entity identification code.			The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers.	N/A	Generated by the XML.
014	4	Executing entity identification code.			Where field 5 is populated with 'true', this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	CON- 040	The executing entity LEI is not valid.
266	4	Executing entity identification code.			Where field 5 is populated with 'false', this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Pending transfer" "Pending archival" or "Lapsed". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	CON- 041	The executing entity LEI is not valid.
017	5	Investment Firm covered By Directive 2014/65/EU.	Indicates whether the entity identified in field 4 is an investment firm covered by Article 4.1(1) of Directive 2014/65/EU.	'true'-yes 'false'- no	Only 'true' or 'false' values allowed.	N/A	Generated by the XML parser.
018	5	Investment Firm covered by Directive 2014/65/EU.			Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.

019	6	Submitting entity identification code.	Code used to identify the entity submitting the transaction report to the competent authority in accordance with Article 26(7) of Regulation (EU) 600/2014. Where the report is submitted by the executing firm directly to the competent authority, it shall be populated with the LEI of the executing firm (where the executing firm is a legal entity). Where the report is submitted by a trading venue, it shall be populated with the LEI of the operator of the trading venue. Where the report is submitted by an ARM, it shall be populated with the LEI of the ARM.	{LEI}	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.
210	6	Submitting entity identification code.			Field is mandatory for all cancellation reports.	N/A	Generated by the XML parser.
020	6	Submitting entity identification code.			The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers.	N/A	Generated by the XML parser.
021	6	Submitting entity identification code.			This field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	CON- 060	Submitting entity LEI is not valid.

Buyer detais		For joint accounts fields 7-11 shall be repeated for each buyer. Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, the information in fields 7-15 shall be populated by the receiving firm in the receiving firm's report with the information received from the transmitting firm. Where the transmission is for a transmitted order that has not met the conditions for transmission set out in Article 4 the receiving firm shall treat the transmitting firm as the buyer.					
025	7	Buyer identification code.	Code used to identify the acquirer of the financial instrument. Where the acquirer is a legal entity, the LEI code of the acquirer shall be used. Where the acquirer is a non-legal entity, the identifier specified in Article 6 shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that utilises a central counterparty (CCP) and where the identity of the acquirer is not disclosed, the LEI code of the CCP shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that does not utilise a CCP and where the identity of the acquirer is not disclosed, the MIC code of the trading venue or of the organised trading platform outside of the Union shall be used. Where the acquirer is an investment firm acting as a systematic internaliser (SI), the LEI code of the SI shall be used. 'INTC' shall be used to designate an aggregate client account within the investment firm in order to report a transfer into or out of that account with an associated allocation to the individual client(s) out of or into that account respectively.	{LEI} {MIC} {NATIONAL_ID} 'INTC'	Field is mandatory for all new transaction reports. More than one value can be reported by copying this field as many times as necessary.	N/A	Generated by the XML parser.

In case of options and swaptions, the buyer shall be the counterparty that In case of options and swaptions, the buyer shall be the counterparty that holds the right to exercise the option and the seller shall be the counterparty that sells the option and receives a premium.
In case of futures and forwards other than futures and forwards relating to currencies, the buyer shall be the counterparty buying the instrument and the seller the counterparty selling the instrument.
In the case of swaps relating to securities, the buyer shall be the counterparty that gets the risk of price movement of the underlying security and receives the security amount. The seller shall be the counterparty paying the security amount. In the case of swaps related to interest rates or inflation indices, the buyer shall be the counterparty paying the fixed rate. The seller shall be the counterparty receiving the fixed rate. In case of basis swaps (float-to-float interest rate swaps), the buyer shall be the counterparty that pays the spread and the seller the counterparty that receives the. spread.
In the case of swaps and forwards related to currencies and of cross currency swaps, the buyer shall be the counterparty receiving the currency which is first when sorted alphabetically by ISO 4217 standard and the seller shall be the counterparty delivering this currency.
In the case of swap related to dividends, the buyer shall be the counterparty receiving the equivalent

			actual dividend payments. The seller is the counterparty paying the dividend and receiving the fixed rate. In the case of derivative instruments for the transfer of credit risk except options and swaptions, the buyer shall be the counterparty buying the protection. The seller is the counterparty selling the protection. In case of derivative contract related to commodities, the buyer shall be the counterparty that receives the commodity specified in the report and the seller the counterparty delivering this commodity. In case of forward rate agreements, the buyer shall be the counterparty paying the fixed rate and the seller the counterparty receiving the fixed rate. For an increase in notional, the buyer shall be the same as the acquirer of the financial instrument in the original transaction and the seller shall be the same as the disposer of the financial instrument in the original transaction. For a decrease in notional the buyer shall be the same as the disposer of the financial instrument in the original transaction and the seller shall be the same as the acquirer of the financial instrument in the original transaction.			
026	7	Buyer identification code.		If LEI is used, the value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers. If national identifier is used, the value should be a string of no more than 35 characters. If MIC is used, the value should be a string of 4 Characters (lettersor numbers). For internal, the 'INTC' code should be reported.	N/A	Generated by the XML parser.

027	7	Buyer identification code.	If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	CON- 070	Buyer LEI XXX is not valid.
028	7	Buyer identification code.	If national identifier is used, it should be restricted to a passport number (use of code CCPT in the SchmeNm/Cd tag), other national identifier as defined in RTS Annex 2 (use of code NIDN in the SchmeNm/Cd tag) or CONCAT (use of proprietary with value CONCAT in the SchmeNm/Prtry tag).	N/A	Generated by the XML parser.
029	7	Buyer identification code.	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.	CON- 071	Buyer national identification code XXX does not include valid country code.
030	7	Buyer identification code.	If MIC code is used, it should be a valid ISO 10383 MIC code indicating a trading venue that was active at the trading date, excluding special MIC codes 'XXXX' and 'XOFF'.	CON- 072	Buyer MIC XXX is not valid for the trade date.
211	7	Buyer identification code.	In case the CONCAT code is used, the following characters are only allowed: Capital Latin letters, Numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th character are letters. In case national identification number or passport number is used, the following characters are only allowed: Capital Latin letters, Numbers. It can be a string of 3 to 35 characters, where first two characters are letters.	CON- 074	The format of the buyer identification code is incorrect.
240	7	Buyer identification Code.	If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 11.	CON- 073	The CONCAT code is incorrect.

Additional details.
Field 8-15 are only applicable if the buyer is a client Fields 9-11 are only applicable if the buyer is a natural person.

032	8	Country of the branch for the buyer.	Where the acquirer is a client, this field should identify the country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client as required by Article 14.3. Where this activity was not conducted by a branch this should be populated with the country code of the home Member State of the investment firm or the country code of the country where the investment firm has established its head office or registered office (in the case of third country firms). Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated using the information received from the transmitting firm.	{COUNTRYCODE_2}	If populated, it should be a text string consisting of 2 capital letters.	N/A	Generated by the XML parser.
033	8	Country of the branch for the Buyer.			If populated, it should be an ISO 3166 country code that was valid at the trading date.	CON- 080	Country code XXX is not valid for the trade date.

035	9	Buyer - first name(s).	Full first name(s) of the buyer. In case of more than one first name, all names shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (A-Я), Greek alphabet (A-Ω), diacritical characters (ÄÀÁÂÃÅĂĄĂÆÇĆĈČĎĐÐÈÉÊËĚĘĜĢĞĤÌÍÎÏĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŞŤŢÞŢÜÙÚÛŰŨŲŮŴÝŸŶŹŽŻ) and the following non-alphanumerical characters: comma ",", space " ", apostrophe "'", minus "-", dash "–".	N/A	Generated by the XML parser.
036	9	Buyer - first name(s).			Field is mandatory where national ID was populated in field 7 (is repeated for each national ID). Otherwise is not populated.	N/A	Generated by the XML parser.
037	10	Buyer-surname(s).	Full surname(s) of the buyer. In case of more than one surname, all surnames shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (A-Я), Greek alphabet (A-Ω), diacritical characters (ÄÀÁÂÃÅĂĄĂÆÇĆĈČĎĐÐÈÉÊËĚĘĜĢĞĤÌÍÎÏĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŞŤŢÞŢÜÙÚÛŰŨŲŮŴÝŸŶŹŽŻ) and the following non-alphanumerical characters: comma ",", space " ", apostrophe "'", minus "-", dash "–".	N/A	Generated by the XML parser.
038	10	Buyer-surname(s).			Field is mandatory where national ID was populated in field 7 (is repeated for each national ID). Otherwise is not populated.	N/A	Generated by the XML parser.
039	11	Buyer - date of Birth.	Date of birth of the buyer	{DATEFORMAT}	Field must be populated with a valid date in the following format: YYYY-MM-DD.	N/A	Generated by the XML parser.
040	11	Buyer - date of birth.			Field is mandatory where national ID was populated in field 7 (is repeated for each national ID). Otherwise is not populated.	N/A	Generated by the XML parser.

Buyer decision maker.
Fields 12-15 are only applicable if the decision maker acts under a power of representation

042	12	Buyer decision maker code.	Code used to identify the person who makes the decision to acquire the financial instrument. Where the decision is made by an investment firm, this field shall be populated with the identity of the investment firm rather than the individual making the investment decision. Where the decision maker is a legal entity, the LEI code of the decisión maker shall be used. Where the decision maker is a non-legal entity, the identifier specified in Article 6 shall be used.	{LEI} {NATIONAL_ID}	If LEI is used, the value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers. If national identifier is used, the value should be a string of no more than 35 characters.	N/A	Generated by the XML parser.
043	12	Buyer decision maker code.			If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	CON- 120	Buyer decision maker LEI XXX is not valid.
044	12	Buyer decision maker code.			If national identifier is used, it should be restricted to a passport number (use of code CCPT in the SchmeNm/Cd tag), other national identifier as defined in RTS Annex 2 (use of code NIDN in the SchmeNm/Cd tag) or CONCAT (use of proprietary with value CONCAT in the SchmeNm/Prtry tag).	N/A	Generated by the XML parser.
045	12	Buyer decision maker code.			If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.	CON- 121	Buyer decision maker identification code XXX does not include valid country code.
212	12	Buyer decision maker code.			In case the CONCAT code is used, the following characters are only allowed: capital Latin letters, Numbers, #. It should be a string of exactly 20	CON- 123	

					characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th character are letters. In case national identification number or passport number is used, the following characters are only allowed: capital Latin letters, Numbers. It can be a string of 3 to 35 characters, where first two characters are letters.		The format of the buyer decision maker code is incorrect.
241	12	Buyer decision maker code.			If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 15.	CON- 122	The CONCAT code is incorrect.
Buyer decision maker details Fields 13-15 are only applicable if the decision maker is a natural person							
047	13	Buy decision maker - First Name(s).	Full first name(s) of the decision maker for the buyer. In case of more than one first name, all names shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (A-Я), Greek alphabet (A-Ω), diacritical characters (ÄÀÁÂÃĂĀĄĂÆÇĆĈČĎĐÐÈÉÊĔĒĘĜĞĠĢĤÌÍÎĨĬĪĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŠŢŤÞŢÜÙÚÛŨŰŲŮŴÝŶŸŹŽŻ) and the following non-alphanumerical characters: comma ",", space " ", apostrophe "'", minus "-", dash "–".	N/A	Generated by the XML parser.
048	13	Buy decision maker- First Name(s)			Field is mandatory where national ID was populated in field 12. Otherwise is not populated.	N/A	Generated by the XML parser.
049	14	Buy decision maker– Surname(s).	Full surname(s) of the decision maker for the buyer. In case of more than one surname, all surnames shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (A-Я), Greek alphabet (A-Ω), diacritical characters (ÄÀÁÂÃĂĀĄĂÆÇĆĈČĎĐÐÈÉÊĔĒĘĜĞĠĢĤÌÍÎĨĬĪĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŠŢŤÞŢÜÙÚÛŨŰŲŮŴÝŶŸŹŽŻ) and the following non-alphanumerical characters:	N/A	Generated by the XML parser.

					comma ",", space " ", apostrophe "'", minus "-", dash "–".		
050	14	Buy decision maker–Surname(s).			Field is mandatory where national ID was populated in field 12. Otherwise is not populated.	N/A	Generated by the XML parser.
051	15	Buy decision maker–Date of birth.	Date of birth of the decision maker for the buyer.	{DATEFORMAT}	Field must be populated with a valid date in the following format: YYYY-MM-DD	N/A	Generated by the XML parser.
052	15	Buy decision maker-Date of birth.			Field is mandatory where national ID was populated in field 12. Otherwise is not populated.	N/A	Generated by the XML parser.
Seller details and decision maker For joint accounts fields 16-20 shall be repeated for each seller. Where the transaction for a seller is for a transmitted order that has met the conditions for transmission set out in Article 4, the information in fields 16-24 shall be populated by the receiving firm in the receiving firm's report from the information received from the transmitting firm. Where the transmission is for a transmitted order that has not met the conditions for transmission set out in Article 5, the receiving firm shall treat the transmitting firm as the seller.							
054	16	Seller identification code.	Code used to identify the disposer of the financial instrument. Where the disposer is a legal entity, the LEI code of the disposer shall be used. Where the disposer is a non-legal entity, the identifier specified in Article 7 shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that utilises a CCP and where the identity of the disposer is not disclosed, the LEI code of the CCP shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that does not utilise a CCP and where the identity of the disposer is not disclosed, the MIC code of the trading venue or of the organised trading platform outside of the Union shall be used. Where the disposer is an investment firm acting	{LEI} {MIC} {NATIONAL_ID} 'INTC'	Field is mandatory for all new transaction reports. More than one value can be reported by copying this field as many times as necessary.	N/A	Generated by the XML parser.

as a SI, the LEI code of the SI shall be used 'INTC' shall be used to designate an aggregate client account within the investment firm in order to report a transfer into or out of that account with an associated allocation to the individual client(s) out of or into that account respectively.

In case of options and swaptions, the buyer shall be the counterparty that holds the right to exercise the option and the seller shall be the counterparty that sells the option and receives a premium.
In case of futures and forwards other than futures and forwards relating to currencies, the buyer shall be the counterparty buying the instrument and the seller the counterparty selling the instrument.

In the case of swaps relating to securities, the buyer shall be the counterparty that gets the risk of price movement of the underlying security and receives the security amount. The seller shall be the counterparty paying the security amount. In the case of swaps related to interest rates or inflation indices, the buyer shall be the counterparty paying the fixed rate. The seller shall be the counterparty receiving the fixed rate. In case of basis swaps (float-to-float interest rate swaps), the buyer shall be the counterparty that pays the spread and the seller the counterparty that receives the spread.
In the case of swaps and forwards related to currencies and of cross currency swaps, the buyer shall be the counterparty receiving the currency which is first when sorted alphabetically by ISO 4217 standard and the seller shall be the counterparty delivering this currency.

In the case of swap related to dividends, the buyer shall be the counterparty receiving the equivalent actual dividend payments. The seller

			is the counterparty paying the dividend and receiving the fixed rate. In the case of derivative instruments for the transfer of credit risk except options and swaptions, the buyer shall be the counterparty buying the protection. The seller is the counterparty selling the protection. In case of derivative contracts related to commodities, the buyer shall be the counterparty that receives the commodity specified in the report and the seller the counterparty delivering this commodity. In case of forward rate agreements, the buyer shall be the counterparty paying the fixed rate and the seller the counterparty receiving the fixed rate. For an increase in notional, the seller shall be the same as the disposer in the originaltransaction. For a decrease in notional the seller shall be the same as the acquirer of the financial instrument in the original transaction.			
055	16	Seller identification code.	Code used to identify the disposer of the financial instrument. Where the disposer is a legal entity, the LEI code of the disposer shall be used. Where the disposer is a non-legal entity, the identifier specified in Article 7 shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that utilises a CCP and where the identity of the disposer is not disclosed, the LEI code of the CCP shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that does not utilise a CCP and where	If LEI is used, the value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers. If national identifier is used, the value should be a string of no more than 35 characters. If MIC is used, the value should be a string of 4 characters(letters or numbers). For internal, the 'INTC' code should be reported.	N/A	Generated by the XML parser.

	the identity of the disposer is not disclosed, the MIC code of the trading venue or of the organised trading platform outside of the Union shall be used. Where the disposer is an investment firm acting as a SI, the LEI code of the SI shall be used 'INTC' shall be used to designate an aggregate client account within the investment firm in order to report a transfer into or out of that account with an associated allocation to the individual client(s) out of or into that account respectively. In case of options and swaptions, the buyer shall be the counterparty that holds the right to exercise the option and the seller shall be the counterparty that sells the option and receives a premium. In case of futures and forwards other than futures and forwards relating to currencies, the buyer shall be the counterparty buying the instrument and the seller the counterparty selling the instrument. In the case of swaps relating to securities, the buyer shall be the counterparty that gets the risk of price movement of the underlying security and receives the security amount. The seller shall be the counterparty paying the security amount. In the case of swaps related to interest rates or inflation indices, the buyer shall be the counterparty paying the fixed rate. The seller shall be the counterparty receiving the fixed rate. In case of basis swaps (float-to-float interest rate swaps), the buyer shall be the counterparty that pays the spread and the seller the counterparty that receives the spread. In the case of swaps and forwards related to currencies and of cross currency swaps, the buyer shall be the counterparty receiving the currency which is first when sorted alphabetically by ISO 4217 standard	

			and the seller shall be the counterparty delivering this currency. In the case of swap related to dividends, the buyer shall be the counterparty receiving the equivalent actual dividend payments. The seller is the counterparty paying the dividend and receiving the fixed rate. In the case of derivative instruments for the transfer of credit risk except options and swaptions, the buyer shall be the counterparty buying the protection. The seller is the counterparty selling the protection. In case of derivative contracts related to commodities, the buyer shall be the counterparty that receives the commodity specified in the report and the seller the counterparty delivering this commodity. In case of forward rate agreements, the buyer shall be the counterparty paying the fixed rate and the seller the counterparty receiving the fixed rate. For an increase in notional, the seller shall be the same as the disposer in the original transaction. For a decrease in notional the seller shall be the same as the acquirer of the financial instrument in the original transaction.			
056	16	Seller identification code.		If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". The InitialRegistrationDate of the LEI shall be equalor before the trading date. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	CON- 160	Seller LEI XXX is not valid.

057	16	Seller identification code.	If national identifier is used, it should be restricted to a passport number (use of code CCPT in the SchmeNm/Cd tag), other national identifier as defined in RTS Annex 2 (use of code NIDN in the SchmeNm/Cd tag) or CONCAT (use of proprietary with value CONCAT in the SchmeNm/Prtry tag).	N/A	Generated by the XML parser.
058	16	Selleri dentification code.	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.	CON-161	Seller national Identification code XXX does not include valid country code.
059	16	Seller identification code.	If MIC code is used, it should be a valid ISO 10383 MIC code indicating a trading venue that was active at the trading date, excluding special MIC codes 'XXXX' and 'XOFF'.	CON- 162	Seller MIC XXX is not valid for the trade date.
213	16	Seller identification code.	In case the CONCAT code is used, the following characters are only allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th character are letters. In case national identification number or passport number is used, the following characters are only allowed: capital Latin letters, numbers. It can be a string of 3 to 35 characters, where first two characters are letters.	CON- 164	The format of the seller code is incorrect.
242	16	Seller identification code.	If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 20.	CON- 163	The CONCAT code is incorrect.
Additional details Field 17-21 are only applicable if the seller is a client Fields 18-20 are only applicable if the seller is a natural person					

061	17	Country of the branch for the seller.	Where the seller is a client, this field should identify the country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client as required by Article 14.3. Where this activity was not conducted by a branch this should be populated with the country code of the home Member State of the investment firm or the country code of the country where the investment firm has established its head office or registered office (in the case of third country firms). Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated using the information received from the transmitting firm.	{COUNTRYCODE_2}	If populated, it should be a text string consisting of 2 capital letters.	N/A	Generated by the XML parser.
062	17	Country of the branch for the seller.			If populated, it should be an ISO 3166 country code that was valid at the trading date.	CON- 170	Country code XXX is not valid for the trade date.
064	18	Seller-first name(s).	Full first name(s) of the seller. In case of more than one first name, all names shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (А-Я), Greek alphabet (Α-Ω), diacritical characters (ÄÀÁÂÃĂĂĄĂÆÇĆĈČĎĐÐÈÉÊĔĔĘĜĞĠĢĤÌÍÎĨĬĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŠŢŤÞŢÜÙÚÛŰŨŲŮŮŴÝŸŶŹŽŻ) and the following non-alphanumerical characters: comma ",", space " ", apostrophe "'", minus "-", dash "–".	N/A	Generated by the XML parser.
065	18	Seller-first name(s).			Field is mandatory where national ID was populated in field 16 (is repeated for each national ID). Otherwise is not populated.	N/A	Generated by the XML parser.
066	19	Seller-surname(s).	Full surname(s) of the seller In case of more than one surname, all surnames shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (А-Я), Greek alphabet (Α-Ω), diacritical characters	N/A	Generated by the XML parser.

					(ÄÀÁÂÃÅĂĄĂÆÇĆĈČĎĐÐÈÉÊËĚĘĜĢĞĤÌÍÎÏĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŞŤŢÞŢÜÙÚÛŰŨŲŮŴÝŸŶŹŽŻ) and the following non-alphanumerical characters: comma ",", space " ", apostrophe "'", minus "-", dash "–".		
067	19	Seller-surname(s).			Field is mandatory where national ID was populated in field 16 (is repeated for each national ID). Otherwise is not populated.	N/A	Generated by the XML parser.
068	20	Seller-date of birth.	Date of birth of the seller	{DATEFORMAT}	Field must be populated with a valid date in the following format: YYYY-MM-DD.	N/A	Generated by the XML Parser.
069	20	Seller-date of birth.			Field is mandatory where national ID was populated in field 16 (is repeated for each national ID). Otherwise is not populated.	N/A	Generated by the XML parser.
Seller decision maker details Fields 21-24 are only applicable if the decision maker acts under a power of representation							
071	21	Seller decision maker code.	Code used to identify the person who makes the decision to sell the financial instrument. Where the decision is made by an investment firm, this field shall be populated with the identity of the investment firm rather than the individual making the investment decision. Where the decision maker is a legal entity, the LEI code of the decision maker shall be used. Where the decision maker is a non-legal entity, the identifier specified in Article 6 shall be used.	{LEI} {NATIONAL_ID}	If LEI is used, the value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers. If national identifier is used, the value should be a string of no more than 35 characters.	N/A	Generated by the XML parser.
072	21	Seller decision maker code.			If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".	CON- 210	Seller decision maker LEI XXX is not valid.

			2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.		
073	21	Seller decision maker code.	If national identifier is used, it should be restricted to a passport number (use of code CCPT in the SchmeNm/Cd tag), other national identifier as defined in RTS Annex 2 (use of code NIDN in the SchmeNm/Cd tag) or CONCAT (use of proprietary with value CONCAT in the SchmeNm/Prtry tag).	N/A	Generated by the XML parser.
074	21	Seller decision maker code.	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.	CON- 211	Seller decision maker identification code XXX does not include valid country code.
243	21	Seller decision maker code.	In case the CONCAT code is used, the following characters are only allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or # where 11th and 16th character are letters. In case national identification number or passport number is used, the following characters are only allowed: capital Latin letters, numbers. It can be a string of 3 to 35 characters, where first two characters are letters.	CON- 213	The format of the seller decision maker code is incorrect
244	21	Seller decision maker code.	If the CONCAT code is used, the birthdate in the CONCAT code should be the same as the birthdate populated in field 24.	CON- 212	The CONCAT code is incorrect.

Seller decision maker details
Fields 22-24 are only applicable if the decision maker is a natural person

076	22	Sell decision maker - First Name(s).	Full first name(s) of the decision maker for the seller. In case of more than one first name, all names shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (A-Я), Greek alphabet (A-Ω), diacritical characters (ÄÀÁÂÃÅĂĄĂÆÇĆĈČĎĐÐÈÉÊËĚĘĜĢĞĤÌÍÎÏĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŞŤŢÞŢÜÙÚÛŰŨŲŮŴÝŸŶŹŽŻ) and the following non-alphanumerical characters: comma ",", space " ", apostrophe "'", minus "-", dash "–".	N/A	Generated by the XML parser.
077	22	Sell decision maker –First Name(s)			Field is mandatory where national ID was populated in field 21. Otherwise is not populated.	N/A	Generated by the XML parser.
078	23	Sell decision maker – Surname(s).	Full surname(s) of the decision maker for the seller. In case of more than one surname, all surnames shall be included in this field separated by a comma.	{ALPHANUM-140}	Field should be a text string of no more than 140 characters. The following characters are only allowed: capital letters from EEA European alphabets, i.e. Latin alphabet (A-Z), Cyrillic alphabet (A-Я), Greek alphabet (A-Ω), diacritical characters (ÄÀÁÂÃÅĂĄĂÆÇĆĈČĎĐÐÈÉÊËĚĘĜĢĞĤÌÍÎÏĴĶĹĻŁĽÑŃŇÖÒÓÔÕŐØŒŔŘßŚŜŞŠŞŤŢÞŢÜÙÚÛŰŨŲŮŴÝŸŶŹŽŻ) and the following non-alphanumerical characters: comma ",", space " ", apostrophe "'", minus "-", dash "–".	N/A	Generated by the XML parser.
079	23	Sell decision maker – Surname(s).			Field is mandatory where national ID was populated in field 21. Otherwise is not populated.	N/A	Generated by the XML parser.
080	24	Sell decision maker – Dateof birth.	Date of birth of the decision maker for the seller.	{DATEFORMAT}	Field must be populated with a valid date in the following format: YYYY-MM-DD.	N/A	Generated by the XML parser.
081	24	Sell decision maker – Date of birth.			Field is mandatory where national ID was populated in field 21. Otherwise is not populated.	N/A	Generated by the XML parser.

Transmission details

Fields 26 and 27 shall only be populated for transaction reports by a receiving firm where all the conditions for transmission in Article 4 have been met. Where a firm acts both as a receiving firm and a transmitting firm it shall populate field 25 to indicate that it is a transmitting firm and shall populate fields 26 and 27 from its perspective as a receiving firm.

083	25	Transmission of order indicator.	'true' shall be populated by the transmitting firm within the transmitting firm's report where the conditions for transmission specified in Article 4 were not satisfied 'false' – in all other circumstances.	'true' 'false'	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.
084	25	Transmission of order indicator.			Only 'true' or 'false' values allowed.	N/A	Generated by the XML parser.
215	25	Transmission of order indicator.			When the executing entity is dealing on its own account or matched principal basis (value 'DEAL' or 'MTCH' populated in field 29) this field must be populated with 'false'.	CON- 251	Transmission of order indicator is incorrect.
085	26	Transmitting firm identification code for the buyer	Code used to identify the firm transmitting the order This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm.	{LEI}	The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers.	N/A	Generated by the XML parser.
086	26	Transmitting firm identification code for the buyer			This field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.	CON- 260	Firm transmitting identification code for the buyer LEI is not valid.
089	27	Transmitting firm identification code for the seller.	Code used to identify the firm transmitting the order. This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm.	{LEI}	The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers.	N/A	Generated by the XML parser.
090	27	Transmitting firm identification code for the seller.			This field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.	CON- 270	Firm transmitting identification code for the seller LEI is not valid.

					1. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". 2. The InitialRegistrationDate of the LEI shall be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date.		
Transaction details							
094	28	Trading date time.	Date and time when the transaction was executed. For transactions executed on a trading venue, the level of granularity shall be in accordance with the requirements set out in Article 3 [RTS 25 on clock synchronization under article 50 of Directive 2014/65/EU]. For transactions not executed on a trading venue, the date and time shall be when the parties agree the content of the following fields: quantity, price, currencies in fields 31, 34 and 44, instrument identification code, instrument classification and underlying instrument code, where applicable. For transactions not executed on a trading venue the time reported shall be at least to the nearest second. Where the transaction results from an order transmitted by the executing firm on behalf of a client to a third party where the conditions for transmission set out in Article 4 were not satisfied, this shall be the date and time of the transaction rather than the time of the order transmission.	{DATE_TIME_FORMAT}	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.
095	28	Trading date time.			Field must be populated with a valid date and time in the following format: YYYY-MM-DDThh:mm:ss.ssssssZ. The minimum precision is seconds.	N/A	Generated by the XML parser.

096	28	Trading date time.			Trading date time must be the same or before the system date time.	CON-280	Trading date time is in the future.
269	28	Trading date time.			Trading date cannot be earlier than the agreed date of the first trading date to be reported under MiFIR or earlier than 5 years before the current date.	CON- 281	Trade date is too far in the past
097	29	Trading capacity.	Indication of whether the transaction results from the executing firm carrying out matched principal trading under Article 4(38) of Directive 2014/65/EU or dealing on own account under Article 4(6) of Directive 2014/65/EU. Where the transaction does not result from the executing firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.	'DEAL' - Dealing on own account 'MTCH' - Matched principal 'AOTC' - Any other capacity	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser
098	29	Trading capacity			Only one of the following values can be populated: 'DEAL', 'MTCH', 'AOTC'.	N/A	Generated by the XML Parser.
216	29	Trading capacity.			When using 'DEAL' Buyer Identification or Seller Identification or both of them should be identical with the executing entity identification code.	CON- 290	When using 'DEAL' either Buyer or Seller should be identical with the executing entity identification Code.
099	30	Quantity	The number of units of the financial instrument, or the number of derivative contracts in the transaction. The nominal or monetary value of the financial instrument. For spread bets, the quantity shall be the monetary value wagered per point movement in the underlying financial instrument. For credit default swaps, the quantity shall be the notional amount for which the protection is acquired or disposed of.	{DECIMAL-18/17} in case the quantity is expressed as number of units {DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value.	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.

			For increase or decrease in notional amount derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number. The information reported in this field shall be consistent with the values provided in fields 33 and 46.				
100	30	Quantity			The format should be one of the following: - decimal number of max 18 digits out of which max 5 are fraction digits in case of monetary or nominal value. - decimal number of max 18 digits out of which max 17 are fraction digits in case of number of units. The quantity can be only a positive number.	N/A	Generated by the XML parser.
102	31	Quantity currency.	Currency in which the quantity is expressed. Only applicable if quantity is expressed as nominal or monetary value.	{CURRENCYCODE_3}	Field is mandatory where monetary or nominal value was used in field 30.	N/A	Generated by the XML parser.
103	31	Quantity currency.			Reported value should be a text string consisting of 3 capital letters.	N/A	Generated by the XML Parser.
104	31	Quantity currency.			A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	CON- 310	Currency code is not valid for the trade date.
105	32	Derivative notional increase / decrease.	Indication as to whether the transaction is an increase or decrease of notional of a derivative contract. Field only applies when there is change in notional for a derivative contract.	'INCR' - Increase 'DECR' - Decrease	Only one of the following values can be populated: 'INCR', 'DECR'.	N/A	Generated by the XML parser.

106	33	Price	Traded price of the transaction excluding, where applicable, commission and accrued interest. In the case of option contracts, it shall be the premium of the derivative contract per underlying or index point. In the case of spread bets it shall be the reference price of the underlying instrument. For credit default swaps (CDS) it shall be the coupon in basis points. Where price is reported in monetary terms, it shall be provided in the major currency unit. Where price is currently not available but pending, the value shall be 'PNDG'. Where price is not applicable, the value shall be 'NOAP'. The information reported in this field shall be. consistent with the values provided in fields 30 and 46.	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield {DECIMAL-18/17} in case the price is expressed as basis points 'PNDG' in case the price is not available 'NOAP' in case the price is not applicable.	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.
107	33	Price			The format of the reported value should be one of the following: - decimal number of max 18 digits out of which max 13 are fraction digits in case of monetary value. - decimal number of max 18 digits out of which max 5 are fraction digits in case of basis points. - decimal number of max 11 digits out of which max 10 are fraction digits in case of number of percentage or yield. - code 'PNDG' (pending price) or 'NOAP' (price not applicable). - price can be positive, negative or 0, amounts should be reported using PlusOrMinusIndicator.	N/A	Generated by the XML parser.
260	33	Price			In case the CFI code is reported in field 43 (transaction in a financial instrument that is not admitted to trading): For debt instruments, i.e. CFI reported in field 43 is D*****, where the quantity is reported in unit terms, the reported price shall not be in percentage terms.	CON-330	Price notation is incorrect.

261	33	Price			In case the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): For debt instruments, i.e. where CFI of the instrument in the reference data is D*****, where the quantity is reported in unit terms, the reported price shall not be in percentage terms.	CON-331	Price notation is incorrect.
108	34	Price Currency.	Currency in which the price is expressed (applicable if the price is expressed as monetary value).	{CURRENCYCODE_3}	Field is mandatory where monetary value was used in field 33.	N/A	Generated by the XML parser.
109	34	Price Currency.			Reported value should be a text string consisting of 3 capital letters.	N/A	Generated by the XML Parser.
110	34	Price Currency.			A valid ISO 4217 currency code that was active at The trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	CON-340	Currency code is not valid for the trade date.
111	35	Net amount.	The net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement of the transaction. This cash amount equals to: (clean price * nominal value)+any accrued coupons. As a result, the net amount of the transaction excludes any commission or other fees charged to the buyer of the debt instrument. Field only applies when the financial instrument is debt.	{DECIMAL-18/5}	In case the CFI code is reported in field 43 (transaction in a financial instrument that is not admitted to trading): The field is mandatory for debt instruments, i.e. CFI reported in field 43 is DB**** (Bonds).	CON-350	Net amount is missing.
262	35	Net amount.			In case the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): The field is mandatory for debt instruments, i.e. CFI of the instrument in the reference data is DB**** (Bonds).	CON- 351	Net amount is missing.
113	35	Net amount.			The format of the reported value should be decimal number of max 18 digits out of which max 5 are fraction digits. It can be a non-negative number (including 0).	N/A	Generated by the XML parser.

114	36	Venue	Identification of the venue where the transaction was executed. Use the ISO 10383 segment MIC for transactions executed on a trading venue, Systematic Internaliser (SI) or organised trading platform outside of the Union. Where the segment MIC does not exist, use the operating MIC. Use MIC code 'XOFF' for financial instruments admitted to trading, or traded on a trading venue or for which a request for admission was made, where the transaction on that financial instrument is not executed on a trading venue, SI or organised trading platform outside of the Union, or where an investment firm does not know it is trading with another investment firm acting as an SI. Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on an organised trading platform outside of the Union but where the underlying is admitted to trading or traded on a trading venue.	{MIC}	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.
115	36	Venue			The reported value should be a string of 4 characters (letters or numbers).	N/A	Generated by the XML Parser.
116	36	Venue			The reported code should be a valid ISO 10383 MIC code that was active at the trading date.	CON-360	Venue MIC is not valid for the trade date.
270	36	Venue			If the instrument reported in field 41 is present in reference data, 'XXXX' cannot be reported in field 36.	CON- 361	The reported MIC code is incorrect.

117	37	Country of the branch membership.	Code used to identify the country of a branch of the investment firm whose market membership was used to execute the transaction. Where a branch's market membership was not used, this field shall be populated with the country code of the home Member State of the investment firm or the country code of the country where the firm has established its head office or registered office (in the case of third country firms). This field shall only be populated for the market side of a transaction executed on a trading venue or on an organized trading platform outside of the Union.	{COUNTRYCODE_2}	This field is mandatorywhere: Field 36 is an EEA trading venue or trading platform outside the Union.	CON-370	Country of branch membership is missing.
118	37	Country of the branch membership.			Reported value should be a text string consisting of 2 capital letters.	N/A	Generated by the XML parser.
119	37	Country of the branch membership.			If populated, it should be an ISO 3166 country code that was valid at the trading date.	CON- 371	Country code is not valid for the trade Date.
120	38	Up-front payment.	Monetary value of any up-front payment received or paid by the seller. Where the seller receives the up-front payment, the value populated is positive. Where the seller pays the up- front payment, the value populated is negative.	{DECIMAL-18/5}	In case the CFI code is reported in field 43 (transaction in a derivative instrument that is not admitted to trading): Field is mandatory where the CFI reported in field 43 is SC**** (CDS).	CON- 380	Up-front payment is missing.
263	38	Up-front payment.			In case the CFI code is available in the instrument reference data (transaction in an instruments admitted to trading): Field is mandatory where the CFI of the instrument. in the reference data is SC**** (CDS).	CON- 381	Up-front payment is missing.
121	38	Up-front payment.			The format of the reported value should be decimal number of max 18 digits out of which max 5 are fraction digits in case of monetary or nominal value Up-front payment can be positive, negative or 0, amounts should be reported using PlusOrMinusIndicator.	N/A	Generated by the XML parser.

122	39	Up-front payment currency.	Currency of the up-front payment.	{CURRENCYCODE_3}	Field is mandatory where field 38 was populated.	N/A	Generated by the XML parser.
123	39	Up-front payment currency.			Reported value should be a text string consisting of 3 capital letters.	N/A	Generated by the XML parser.
124	39	Up-front payment currency.			A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	CON- 390	Currency code is not valid for the trade date.
125	40	Complex trade component id.	Identifier, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments in accordance with Article 12. The code must be unique at the level of the firm for the group of reports related to the execution. Field only applies when the conditions specified in Article 12 apply.	{ALPHANUM-35}	The reported value should be a text string of no more than 35 characters consisting of capital Latin letters (A-Z) and numbers.	N/A	Generated by the XML parser.
Instrument details. A general explanation of the instrument related fields is provided in the 'Instrument Validation' tab.							
127	41	Instrument identification code.	Code used to identify the financial instrument. This field applies to financial instruments for which a request for admission to trading has been made, that are admitted to trading or traded on a trading venue or on a systematic internaliser. It also applies to financial instruments which have an ISIN and are traded on organised trading platform outside of the Union where the underlying is a financial instrument traded on a trading venue.	{ISIN}	Field is: mandatory for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the referencedata list from ESMA optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser

129	41	Instrument identification code.	The reported value should be a string of 12 characters (letters or numbers).	N/A	Generated by the XML parser.
130	41	Instrument identification code.	The check digit of the ISIN code should be valid according to the algorithm of ISIN validation, as defined in the ISO 6166:2013 standard, Annex C Formula for computing the modulus 10 double-add-double" check digit.	CON- 410	The ISIN code is invalid.
220	41	Instrument identification code.	The instrument should be present in reference data for the trading date for the following transactions: 1. The transaction is executed on a trading venue within EEA (MIC code in field 36 belongs to a trading venue within the EEA); 2. The transaction is an OTC transaction in instrument admitted to trading (field 36 populated with 'XOFF') and field 47 and 48 are not populated. 3. The transaction is executed on a SI or an organised trading platform outside EEA and field 47 and 48 are not populated. In the case of transactions on EEA venues (point 1 above), the instrument should be valid on the particular trading venue where the transaction was executed. In the case of the other transactions (point 2 and 3), the instrument should be valid on any (at least one) EEA trading venue or SI.	CON- 411	If no more than 7 days has passed after the transaction submission (i.e. it is the 7th day or before) the transaction shall be pending with the following message: Pending instrument validation.
				CON- 412	If at least 7 days has passed after the transaction submission (i.e. it is the 8th day after the submission) the transaction shall be rejected with the following error message: Instrument is not valid in reference data on transaction date.

Fields 42-56 are not applicable where: transactions are executed on a trading venue or with an investment firmacting as a SI; or field 41 is populated with an ISIN that exists on the reference data list from ESMA

132	42	Instrument full name.	Full name of the financial instrument	{ALPHANUM-350}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
133	42	Instrument full name.			Field should be a text string of no more than 350 characters where the following characters are only allowed: Latin capital letter (A-Z), numbers (0-9), percentage "%", question mark "?", number sign "#", space " ", plus "+", slash "/".	N/A	Generated by the XML parser.
134	43	Instrument classification.	Taxonomy used to classify the financial instrument. A complete and accurate CFI code shall be provided.	{CFI_CODE}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
135	43	Instrument classification.			The reported value should be a string of 6 capital letters.	N/A	Generated by the XML Parser.
222	43	Instrument classification.			The reported CFI should be an allowed CFI according to the ISO 10962:2015.	CON- 430	Instrument classification identifier is incorrect.

136	43	Instrument classification.			The instrument classification should be consistent with option style (field 53): 1. If field 53 = EURO, then one of the following CFI codes should be used: O*E***, H**A**, H**D**, H**G**. 2. If field 53 = AMER, then one of the following CFI codes should be used: O*A***, H**B**, H**E**, H**H**. 3. If field 53 = BERM, then one of the following CFI codes should be used: O*B***, H**C**, H**F**, H**I**.	CON- 431	CFI code is Inconsistent with option exercise style.
223	44	Notional currency 1.	Currency in which the notional is denominated. In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1 or the Currency 1 of the pair. In the case of swaptions where the underlying swap is single-currency, this will be the notional currency of the underlying swap. For swaptions where the underlying is multi-currency, this will be the notional currency of leg 1 of the swap.	{CURRENCY CODE_3}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
139	44	Notional currency 1.			A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	CON- 440	Currency code is not valid for the trade date.
137	44	Notional currency 1.			Field is mandatory where Field 43 is populated with: 1. Other instruments with the following CFI attributes: O*****, S*****, C*****, R*****, F*****, E*****, D*****, H*****, J*****	CON- 441	Notional Currency 1 is missing.

138	44	Notional currency 1.			Reported value should be a text string consisting of 3 capital letters.	N/A	Generated by the XML Parser.
224	45	Notional currency 2.	In the case of multi-currency or cross-currency swaps the currency in which leg 2 of the contract is denominated. For swaptions where the underlying swap is multi-currency, the currency in which leg 2 of the swap is denominated	{CURRENCY CODE_3}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
245	45	Notional currency 2.			Field can be only populated when field 44 was also populated.	CON- 450	Notional currency 2 was populated but Notional currency 1 is missing.
142	45	Notional currency 2.			A valid ISO 4217 currency code that was active at the trading date or is a pre-EURO currency should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	CON- 451	Currency code is not valid for the trade date
140	45	Notional currency 2.			This field is mandatory where field 43 is populated with: Swaps with the following CFI attributes: SF**** Futures with the following CFI attributes: FFC***	CON- 452	Notional Currency 2 is missing
250	45	Notional currency 2.			This field should not be populated where field 43 is populated with: 1. Options with the following CFI attributes: O**S**, O**D**, O**T**, O**N** 2. Futures with the following CFI attributes: FFS***, FFD***, FFN***, FFV***, FC**** 3. Swaps with the following CFI attributes: ST****	CON- 453	Notional currency 2 is not applicable for the given instrument

					4. Complex options with the following CFI attributes: HT****, HE****, HF**** 5. Other classes of instruments with the following CFI attributes: R*****, E*****, C*****, D*****, J*****		
141	45	Notional currency 2.			Reported value should be a text string consisting of 3 capital letters.	N/A	Generated by the XML Parser.
143	46	Price multiplier.	Number of units of the underlying instrument represented by a single derivative contract. Monetary value covered by a single swap contract where the quantity field indicates the number of swap contracts in the transaction. For a future or option on an index, the amount per index point. For spreadbets the movement in the price of the underlying instrument on which the spreadbet is based. The information reported in this field shall be consistent with the values provided in fields 30 and 33.	{DECIMAL-18/17}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
144	46	Price multiplier.			The format of the reported value should be a decimal number of max 18 digits out of which max 17 are fraction digits.	N/A	Generated by the XML parser.
145	46	Price multiplier.			Price multiplier should be always a positive number (excluding 0).	N/A	Generated by the XML Parser.
146	47	Underlying instrument code.	ISIN code of the underlying instrument. For ADRs, GDRs and similar instruments, the ISIN code of the financial instrument on which those instruments are based. For convertible bonds, the ISIN code of the instrument in which the bond can be converted. For derivatives or other instruments which have an underlying, the underlying instrument ISIN code, when the underlying is admitted to trading, or traded on a trading venue. Where the underlying is a	{ISIN}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. mandatory for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA. 3. optional for index derivatives.	N/A	Generated by the XML parser.

			stock dividend, then ISIN code of the related share entitling the underlying dividend. For Credit Default Swaps, the ISIN of the reference obligation shall be provided. In case the underlying is an Index and has an ISIN, the ISIN code for that index. Where the underlying is a basket, include the ISIN of each constituent of the basket that is admitted to trading or is traded on a trading venue. Field 47 shall be reported as many times as necessary to list all reportable instruments in the basket.			
148	47	Underlying instrument code.		The underlying instrument should be present in reference data for the trading date for the following transactions: 1. The transaction is an OTC transaction: a) field 36 is populated with 'XXXX'; and b) the underlying instrument is not an index; 2. The transaction was executed on a non-EEA organised trading platform: a) field 36 is populated with a non-EEA MIC code or 'XOFF'; and b) the instrument (field 41) is not populated or populated with an instrument that is not present in the reference data; and c) the underlying instrument is not an index; In the case of baskets, if more than one basket constituent is populated, all of them should be present in the instrument reference data. Where the submitting entity populates not only the reportable components but also non-reportable ones, the report is pended and, after the 7 calendar days, rejected (unless the non-reportable components become reportable within that 7 calendar day period).	CON- 471	If no more than 7 days has passed after the transaction submission (i.e. it is the 7th day or before) the transaction shall be pending with the following message: Pending underlying instrument validation.
						If at least 7 days has passed after the transaction submission (i.e. it is the 8th day after the submission) the

						CON- 472	transaction shall be rejected with the following error message: Underlying instrument XXX is not valid in reference data on transaction date.
149	47	Underlying instrument code.			The reported value should be a string of 12 characters (letters or numbers).	N/A	Generated by the XML parser
150	47	Underlying instrument code.			The check digit of the ISIN code should be valid according to the algorithm of ISIN validation, as defined in the ISO 6166:2013 standard, Annex C Formula for computing the modulus 10 double-add-double check digit.	CON- 470	The ISIN code is invalid.
226	47	Underlying instrument code.			More than one value can be reported by copying this field as many times as required.	N/A	Generated by the XML parser.
271	48	Underlying index name.	When the underlying is an index, the name of the Index.	{INDEX} Or {ALPHANUM-25} - if the index name is not included in the {INDEX} list	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
246	48	Underlying index name.			In case of transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA, either field 47 or field 48 must be populated.	N/A	Generated by the XML parser.
154	48	Underlying index name.			This field is mandatory where field 43 is populated with: 1. Options with the following CFI attributes : O**I**, O**N**	CON- 480	Direct underlying index name is missing.

					2. Futures with the following CFI attributes : FFI***, FFN***		
264	48	Underlying index name.			This field should not be populated where field 43 is populated with: 1. Debt instruments with the following CFI attributes: DB****, DT****, DY**** 2. Other instruments with the following CFI attributes: E*****	CON- 481	Underlying index name is not applicable for the given instrument.
155	48	Underlying index name.			Field should be a text string of no more than 25 characters where the following characters are only allowed: Latin capital letter (A-Z), numbers (0-9), percentage "%", question mark "?", number sign "#", space " ", plus "+", slash "/". or one of the following values: EONA', 'EONS', 'EURI', 'EUUS', 'EUCH', 'GCFR', 'ISDA', 'LIBI', 'LIBO', 'MAAA', 'PFAN', 'TIBO', 'STBO', 'BBSW', 'JIBA', 'BUBO', 'CDOR', 'CIBO', 'MOSP', 'NIBO', 'PRBO', 'TLBO', 'WIBO', 'TREA', 'SWAP', 'FUSW'.	N/A	Generated by the XML parser.
272	49	Term of the underlying index.	In case the underlying is an index, the term of the index.	{INTEGER-3}+'DAYS' – days {INTEGER-3}+'WEEK' - weeks {INTEGER 3}+'MNTH'- months {INTEGER-3} +'YEAR'- years	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
247	49	Term of the underlying Index.			This field is not applicable if field 48 was not populated.	N/A	Generated by the XML parser.
156	49	Term of the underlying index.			This field consists of two elements: 1. Unit - a code where one of the following values should be populated: 'DAYS', 'WEEK', 'MNTH', 'YEAR' 2. Value - an integer number of up to 3 numerical digits.	N/A	Generated by the XML parser.

157	49	Term of the underlying index.			This field is mandatory where field 43 is populated with 1. Options with the following CFI attributes : O**N** 2. Futures with the following CFI attributes : FFN***	CON- 490	Term of the underlying index is missing.
273	50	Option type.	Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution. In case of swaptions it shall be: - 'PUTO', in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. -'Call', in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. In case of Caps and Floors it shall be: -'PUTO', in case of a Floor. -'Call', in case of a Cap. Field only applies to derivatives that are options or warrants.	'PUTO' - Put 'CALL' - Call 'OTHR' - where it cannot be determined whether it is a call or a put	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
158	50	Option type.			Field is mandatory where field 43 is populated with: 1. Options with the following CFI attributes: O***** or H***** 2. Warrants with the following CFI attributes: RW****	CON- 500	Option type is missing.
251	50	Option type.			This field should not be populated where field 43 is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	CON- 501	Option type is not applicable for the given instrument.
159	50	Option type.			If CFI code is: 1. 'OC****', 'H**A**', 'H**B**', 'RW**C*' or 'H**C**', then option type should be 'CALL' 2. 'OP****', 'H**D**', 'H**E**', 'RW**P*' or 'H**F**', then option type should be 'PUTO' 3. 'OM****', 'H**G**', 'H**H**', 'RW**B*' or 'H**I**', then option type should be 'OTHR'	CON- 502	Option type does not match instrument classification.

160	50	Option type.			Only one of the following values can be populated: 'PUTO', 'CALL', 'OTHR'.	N/A	Generated by the XML Parser.
274	51	Strike price.	Pre-determined price at which the holder will have to buy or sell the underlying instrument, or an indication that the price cannot be determined at the time of execution. Field only applies to an option or warrant where strike price can be determined at the time of execution. Where price is currently not available but pending, the value shall be 'PNDG' Where strike price is not applicable the field shall not be populated.	{DECIMAL-18/13} in case the price is expressed as monetary value {DECIMAL-11/10} in case the price is expressed as percentage or yield {DECIMAL-18/17} in case the price is expressed as basis points 'PNDG' in case the price is not available.	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
161	51	Strike price.			Field is mandatory where field 43 is populated with: 1. Options with the following CFI attributes: O***** or H***** 2. Warrants with the following CFI attributes: RW****	CON- 510	Strike Price is missing.
252	51	Strike price.			This field should not be populated where field 43 is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	CON- 511	Strike price is not applicable for the given instrument.
162	51	Strike price.			The format of the reported value should be one of the following: - decimal number of max 18 digits out of which max 13 are fraction digits in case of monetary value. - decimal number of max 18 digits out of which max 17 are fraction digits in case of basis points. - decimal number of max 11 digits out of which max 10 are fraction digits in case of number of percentage or yield Code 'PNDG' strike price can be positive, negative or 0, amounts should be reported using PlusOrMinusIndicator.	N/A	Generated by the XML parser.
163	52	Strike price currency.	Currency of the strike price	{CURRENCYCODE_3}	Field is mandatory where monetary value was used in field 51.	N/A	Generated by the XML parser.

164	52	Strike price currency.			Reported value should be a text string consisting of 3 capital letters.	N/A	Generated by the XML parser.
165	52	Strike price currency.			A valid ISO 4217 currency code that was active at the trading date should be populated. The following special currency codes are not allowed: XAG, XAU, XBA, XBB, XBC, XBD, XDR, XEU, XFU, XPD, XPT, XXX.	CON- 520	Currency code is not valid for the trade date.
275	53	Option exercise style.	Indication as to whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style). This field is only applicable for options, warrants and entitlement certificates.	'EURO' - European 'AMER' - American 'ASIA' – Asian 'BERM' - Bermudan 'OTHR' - Any other type	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
166	53	Option exercise style.			Field is mandatory where field 43 is populated with: 1. Options with the following CFI attributes: O***** or H***** 2. Warrants with the following CFI attributes: RW****	CON-530	Option exercise style is missing.
253	53	Option exercise style.			This field should not be populated where field 43 is populated with: 1. Instruments with the following CFI attributes: F*****, S*****, E*****, C*****, D*****, J*****	CON-531	Option exercise style is not applicable for the given instrument.
167	53	Option exercise style.			Only one of the following values can be populated: 'EURO', 'AMER', 'ASIA', 'BERM', 'OTHR'	N/A	Generated by the XML parser.
276	54	Maturity date.	Date of maturity of the financial instrument. Field only applies to debt instruments with defined maturity.	{DATEFORMAT}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.

168	54	Maturity date.			This field is mandatory where field 43 is populated with 1. D*****	CON-540	Maturity date is missing.
169	54	Maturity date.			Field must be populated with a valid date in the following format: YYYY-MM-DD.	N/A	Generated by the XML parser.
170	54	Maturity date.			The maturity date should be equal or later than the trading day (field 28).	CON-541	Maturity incorrect date is.
254	54	Maturity date.			This field should not be populated where field 43 is populated with: 1. Instruments with the following CFI attributes: R*****, O*****, F*****, S*****, E*****, C*****, H*****, J*****		
277	55	Expiry date.	Expiry date of the financial instrument. Field only applies to derivatives with a defined expiry date.	{DATEFORMAT}	Field is: 1. not applicable for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
171	55	Expiry date.			Field is mandatory where field 43 is populated with: 1. Options with the following CFI attributes: 'O*****' 2. Futures with the following CFI attributes: F***** 3. Forwards with the following CFI attributes: JC**F*	CON-550	Expiry date is missing.
255	55	Expiry date.			This field is should not be populated where field 43 is populated with: 1. Instruments with the following CFI attributes: E*****, C*****, D*****	CON-551	Expiry date is not applicable for the given instrument.
172	55	Expiry date.			Field must be populated with a valid date in the following format: YYYY-MM-DD.	N/A	Generated by the XML parser.

173	55	Expiry date.			The expiry date should be equal or later than the trading day (field 28).	CON-552	Expiry date is incorrect.
174	56	Delivery type.	Indication as to whether the transaction is settled physically or in cash. Where delivery type cannot be determined at time of execution, the value shall be 'OPTL' The field is only applicable for derivatives.	'PHYS' - Physically settled 'CASH' - Cash settled 'OPTL' - Optional for counterparty or when determined by a third party.	Field is: 1. not applicable for transactions executed on a trading venue or with an derivative investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA (if populated, it is ignored but the transaction is not rejected). 2. mandatory for transactions in derivate instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA.	N/A	Generated by the XML parser.
175	56	Delivery type.			Only one of the following values can be populated: 'PHYS', 'CASH', 'OPTL'.	N/A	Generated by the XML parser.
227	56	Delivery type.			Where field 43 is populated with CFI one of the following codes: OC**P*, OP**P*, FF*P**, FC*P**, SR***P, ST***P, SE***P, SC***P, SF***P, SM***P, HR***P, HT***P, HE***P, HC***P, HF***P, HM***P, IF***P, JE***P, JF***P, JC***P, JR***P, JT***P, LL***P, this field should be populated with 'PHYS'. Where field 43 is populated with CFI one of the following codes: OC**C*, OP**C, FF*C**, FC*C**, SR***C, ST***C, SE***C, SC***C, SM***C, HR***C, HT***E, HE***C, HC***C, HF***C, HM***C, JE***C, JF***C, JC***C, JR***C, JT***C, LL***C, this field should be populated with 'CASH'.	CON- 560	Delivery type is incorrect.
Trader, algorithms, waivers and indicators							

177	57	Investment decision within firm.	Code used to identify the person or algorithm within the investment firm who is responsible for the investment decision. For natural persons, the identifier specified in Article 6 shall be used If the investment decision was made by an algorithm, the field shall be populated as set out in Article 8. Field only applies for investment decision within the firm. Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm within the receiving firm's report using the information received from the transmitting firm.	{NATIONAL_ID} - Natural persons {ALPHANUM-50} - Algorithms	Field must be always populated where the entity deals on own account (i.e. value 'DEAL' populated in field 29) and the firm does not act as a receiving firm (fields 26 or 27 are not populated).	CON- 570	Investment decision identifier is missing
228	57	Investment decision within firm.			Field should not be populated in reports where the transmitting firm identification code is not populated for the buyer or seller (fields 26 and 27) and the firm deals on a matched principal capacity (i.e. value 'MTCH' populated in field 29) or an any other capacity (i.e. value 'AOTC' populated in field 29) unless the decision maker field is populated with the LEI of the executing entity.	CON- 571	Investment decision identifier should not be populated in reports where the firm deals on a matched principal capacity or an any other capacity unless the decision maker field is populated with the LEI of the executing firm.
178	57	Investment decision within firm.			If national identifier is used, the value should be a string of no more than 35 characters. If algorithm identifier is used, the value should be a string of no more than 50 characters.	N/A	Generated by the XML parser
179	57	Investment decision within firm.			If national identifier is used, it should be restricted to a passport number (use of code CCPT in the SchmeNm/Cd tag), other national identifier as defined in RTS Annex 2 (use of code NIDN in the SchmeNm/Cd tag) or CONCAT (use of proprietary with value CONCAT in the SchmeNm/Prtry tag).	N/A	Generated by the XML parser
180	57	Investment decision within firm.			If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	CON- 573	The national identification code does not include valid country code

229	57	Investment decision within firm.		In case the CONCAT code is used, the following characters are only allowed: capital Latin letters (A- Z), numbers (0-9), number sign "#". It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or # where 11th and 16th character are letters. In case national identification number or passport number is used, the following characters are only allowed: capital Latin letters (A-Z), numbers (0-9). It can be a string of 3 to 35 characters, where first two characters are letters.	CON- 574	The format of the executing person code is incorrect
278	57	Investment decision within firm.		In case an algorithm identifier is used, the following characters are only allowed: capital Latin letters (A- Z), numbers (0-9).	N/A	Generated by the XML parser.
267	57	Investment decision within firm.		Investment decision identifier should not be populated in reports where the firm deals on a matched principal capacity (i.e. value 'MTCH' populated in field 29) or an any other capacity (i.e. value 'AOTC' populated in field 29) and the transmitting firm identification code is populated for the buyer and/or seller unless the decision maker field is populated with the LEI of the transmitting firm.	CON- 572	Investment decision identifier should not be populated in reports where the firm deals on a matched principal capacity or an any other capacity and the transmitting firm identification code is populated for the buyer and/or seller unless the decision maker field is populated with the LEI of the transmitting firm.

181	58	Country of the branch responsible for the person making the investment decision.	Code used to identify the country of the branch of the investment firm for the person responsible for the investment decision, as set out in Article 14.3(b). Where the person responsible for the investment decision was not supervised by a branch, this field shall be populated with the country code of the home Member State of the investment firm or the country code of the country where the firm has established its head office or registered office (in the case of third country firms). Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm within the receiving firm's report using the information received from the transmitting firm. This field is not applicable when the investment decision was made by an algorithm.	{COUNTRYCODE_2}	Field should be a text string consisting of 2 capital letters.	N/A	Generated by the XML parser.
182	58	Country of the branch responsible for the person making the investment decision.			If populated, it should be an ISO 3166 country code that was valid at the trading date.	CON-580	Country code is not valid for the trade date.
230	58	Country of the branch responsible for the person making the investment decision.			This field is mandatory where a person is responsible for the investment decision, i.e. a national ID of a person was populated in field 57. The field is not applicable in case an algo ID was populated in field 57.	N/A	Generated by the XML parser.
183	59	Execution within firm.	Code used to identify the person or algorithm within the investment firm who is responsible for the execution. For natural persons, the identifier specified in Article 7 shall be used If the execution was made by	{NATIONAL_ID} - Natural persons {ALPHANUM-50} - Algorithms CLIENT - Client	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.

			an algorithm, the field shall be populated as set out in Article 9.			
184	59	Execution within firm.		If national identifier is used, the value should be a string of no more than 35 characters. If algorithm identifier is used, the value should be a string of no more than 50 characters.	N/A	Generated by the XML parser.
185	59	Execution within firm.		If national identifier is used, it should be restricted to a passport number (use of code CCPT in the SchmeNm/Cd tag), other national identifier as defined in RTS Annex 2 (use of code NIDN in the SchmeNm/Cd tag) or CONCAT (use of proprietary with value CONCAT in the SchmeNm/Prtry tag).	N/A	Generated by the XML parser.
186	59	Execution within firm.		If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date.	CON-590	The national identification code does not include valid country code.
231	59	Execution within firm.		In case the CONCAT code is used, the following characters are only allowed: capital Latin letters (A- Z), numbers (0-9), number sign "#". It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or # where 11th and 16th character are letters. In case national identification number or passport number is used, the following characters are only allowed: capital Latin letters (A-Z), Numbers (0-9). It can be a string of 3 to 35 characters, where first two characters are letters.	CON-591	The format of the executing person code is incorrect.
279	59	Execution within firm.		In case an algorithm identifier is used, the following characters are only allowed: capital Latin letters (A- Z), numbers (0-9).	N/A	Generated by the XML parser.
187	60	Country of the branch supervising the person responsible for the execution.	Code used to identify the country of the branch of the investment firm for the person responsible for the execution of the transaction, as set out in Article 14.3(c). Where the person responsible was not supervised by a branch, this field shall be populated with the country code of the home Member State of the investment firm,			

			or the country code of the country where the firm has established its head office or registered office (in the case of third country firms). This field is not applicable when the execution was made by an algorithm.				
188	60	Country of the branch supervising the person responsible for the execution.			If populated, it should be an ISO 3166 country code that was valid at the trading date.	CON-600	Country code is not valid for the trade date.
232	60	Country of the branch supervising the person responsible for the execution.			This field is mandatory where a person is responsible for the investment decision, i.e. a national ID of a person was populated in field 59. The field is not applicable in case an algo ID was populated in field 59.	N/A	Generated by the XML parser.
189	61	Waiver indicator.	Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) 600/2014. For equity instruments: ‘RFPT’ = Reference price transaction. ‘NLIQ’ = Negotiated transactions in liquid financial instruments. ‘OILQ’ = Negotiated transactions in illiquid financial instruments. ‘PRIC’ = Negotiated transactions subject to conditions other than the current market price of that equity financial instrument. For non-equity instruments: ‘SIZE’ = Above specific size transaction. ‘ILQD’ = Illiquid instrument transaction. This field shall only be populated for the market side of a transaction executed under a waiver on a trading venue.	Populate one or more of the following flags: ‘RFPT’ - Reference price ‘NLIQ’ - Negotiated (liquid) ‘OILQ’ - Negotiated (illiquid) ‘PRIC’ - Negotiated (conditions) ‘SIZE’ - Above specified size ‘ILQD’ - Illiquid instrument	This field should NOT be populated where: 1. Field 36 is 'XOFF', 'XXXX' or a non-EEA venue.	CON-610	Waiver indicator is inconsistent with trading venue.

190	61	Waiver indicator.			If populated, one or more of the following values can be populated: ‘RFPT’, ‘NLIQ’, ‘OILQ’, ‘PRIC’, ‘SIZE’, ‘ILQD’.	N/A	Generated by the XML parser.
192	62	Short selling indicator.	A short sale concluded by an investment firm on its own behalf or on behalf of a client, as described in Article 11. When an investment firm executes a transaction on behalf of a client who is selling and the investment firm, acting on a best effort basis, cannot determine whether it is a short sale transaction, this field shall be populated with ‘UNDI’. Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4 of this Regulation, this field shall be populated by the receiving firm in the receiving firm’s reports using the information received from the transmitting firm. This field is only applicable when, the instrument is covered by Regulation (EU) 236/2012, and the seller is the investment firm or a client of the investment firm.	‘SESH’ - Short sale with no exemption ‘SSEX’ - Short sale with exemption ‘SELL’ - No short sale ‘UNDI’ – Information not available.	If populated, only one of the following values can be populated: ‘SESH’, ‘SSEX’, ‘SELL’, 'UNDI'.	N/A	Generated by the XML parser.
194	63	OTC post-trade indicator.	Indicator as to the type of transaction in accordance with Articles 20(3)(a) and 21(5)(a) of Regulation (EU) 600/2014. For all instruments: ‘BENC’ = Benchmark transactions. ‘ACTX’ = Agency cross transactions. ‘LRGS’ = Post-trade large-in- scale transactions.	Populate one or more of the following flags: ‘BENC’ = Benchmark transactions. ‘ACTX’ = Agency cross transactions. ‘LRGS’ = Large in scale ‘ILQD’ - Illiquid instrument.	If populated, one or more of the following values can be populated: ‘BENC’, ‘ACTX’, ‘LRGS‘, ‘ILQD’, ‘SIZE’, ‘CANC’, ‘AMND’, ‘SDIV’, ‘RPRI’, ‘DUPL’, ‘TNCP’, 'TPAC', 'XFPH'. More than one value can be reported by copying this field as many times as required.	N/A	Generated by the XML parser.

			‘ILQD’ = Illiquid instrument transaction. ‘SIZE’ = Above specific size transaction. 'CANC’ – Cancellations. ‘AMND’ – Amendments. For equity instruments: ‘SDIV’ = Special dividend transactions. ‘RPRI’ = Transactions which have received price improvement. ‘DUPL’= Duplicative trade reports. ‘TNCP’ = Transactions not contributing to the price discovery process for the purposes of Article 23 of Regulation (EU) No 600/2014. For non-equity instruments: ‘TPAC’ = Package transaction. ‘XFPH’ = Exchange for Physical transaction.	‘SIZE’ - Above specified size. ‘CANC’ – Cancellations. ‘AMND’ – Amendments. ‘SDIV’ – Special dividend. ‘RPRI’ – Price improvement. ‘DUPL’ – Duplicative. ‘TNCP – contributing price discovery process. ‘TPAC’ – Package. ‘XFPH’ – Exchange for Physical.			
195	64	Commodity derivative indicator.	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/65/EU. Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm in the receiving firm’s reports using the information received from the transmitting firm. This field is only applicable for commodity derivative transactions.	‘true’ - yes ‘false’- no	pIf opulated, only 'true' or 'false' values allowed.	N/A	Generated by the XML parser.
233	65	Commodity derivative indicator.			Field is mandatory for commodity derivative transaction where the instrument reported in field 41 is classified in instrument reference data as commodity derivative (i.e. field 4 in instrument reference data is populated with 'true').	CON-640	Commodity derivative indicator is missing.
196	65	Securities financing transaction indicator.	‘true’ shall be populated where the transaction falls within the scope of activity but is exempted from reporting under [Securities Financing Transactions Regulation]. ‘false’ otherwise.	‘true’ - yes ‘false’- no	Field is mandatory for all new transaction reports.	N/A	Generated by the XML parser.

197	65	Securities financing transaction indicator.	Only 'true' or 'false' values allowed.	N/A	Generated by the XML parser.

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