

SLC MANAGER

SLC CHECK RULES SPECIFICATION



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PREFACE

About This Document

In the sake of continuous improvement, an enhancement program has been launched for Saturn. One of the concerned component is the SLC manager (module used for the Short and Long Codes mapping upload). This document provides the format to meet for each fields of the Short Long codes mapping. An additional section describes the error codes raised when the Long Codes does not follow the rules.

What's New?

The following lists only the most recent modification made to this version. For the Document History table, see the [Appendix](#).

Version no.	Date	Author	Change description
0.0.1	22 Nov 2019	Euronext BA Team	First Version

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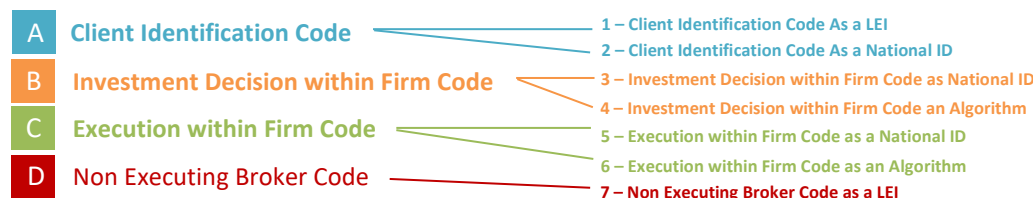
1. SLC MANAGER CHECKER RULES FOR LONG CODES

1.1 LONG CODE FORMATS

According to the RTS 22 text/annexes of the Commission Delegated Regulation (EU) 2017/590² regarding the MiFID II directive, the long codes must respect the following formats:

✓: Yes ✗: No

	Identification Code	Identification Code Sub-Category	Code Type (Name + ID)							Data Type	Length	Description	Example	Regular Expression	Regulatory Reference ¹		
			A	ID	B	ID	C	ID	D							ID	
Firm/ Entity	LEI		✓	1	✗		✗			✓	7	Alphanumerical Characters	20	An investment firm which executes a transaction shall ensure that it is identified with a validated, issued and duly renewed ISO 17442 legal entity identifier (LEI) code in the transaction report submitted pursuant to Article 26(1) of Regulation (EU) No 600/2014.	969500HMVSZ0TCV65D58 (LEI of Euronext Paris SA – Oct 2019)	[A-Z0-9]{20}	Article 5 – P1
Natural Person	National ID	National ID (NIDN)	✓	2	✓	3	✓	5	✗			Alphanumerical Characters	35	A natural person shall be identified in a transaction report using the designation resulting from the concatenation of the ISO 3166-1 alpha-2 (2 letter country code) of the nationality of the person, followed by the national client identifier listed in Annex II based on the nationality of the person.	M0993353	(F[A-Z0-9\-\+]{1,33}) (LV[A-Z0-9\-\+]{1,33}) ([A-Z]{2}[A-Z0-9]{1,33})	Article 6
		Passport Number (CCPT)	✓	2	✓	3	✓	5	✗			Alphanumerical Characters	35				
		CONCAT	✓	2	✓	3	✓	5	✗			Alphanumerical Characters	20				
Algorithm	Algorithm Identification Code	✗		✓	4	✓	6	✗			Alphanumerical Characters	Up to 50	Where a computer algorithm within the investment firm is responsible for the <u>investment decision</u> in accordance with paragraph 1 or for the <u>execution</u> of the transaction, the investment firm shall assign a designation for identifying the computer algorithm in a transaction report. The only regulatory requirement on this identification code is about its length (up to 50 alphanumerical characters ⁴). The SLC checker will implement an additional rule to assure the data consistency. Therefore, each Alphabetic character within the Algorithm Identification Code must be CAPITALIZED (this rule is derived from the ESMA .xsd file used to validate RTS22 reports).	4567EFZ	[A-Z0-9]{1,50}	1) Article 8 – P3 2) Article 9 – P3	



Note

In the case when the code type refers to a National ID (Code Type = 3 or 5), the SLC Manager Checker will apply both regular expressions for NIDN+CCPT and CONCAT. The SLC record will then be accepted if at least one of the regular expressions matches.

¹ Annex 1 of the Commission Delegated Regulation (EU) 2017/590 (RTS 22 annex 1) field '57'.

² Please refer to the following link to access to the official documents: [Text/Annexes](#)

1.2 LONG CODE ERROR MANAGEMENT

When entering a Short Long Code mapping within SATURN (either via File Upload-GUI, Form-GUI or API), some errors will be raised if the Long Code (known as sLongCode in the *.dat* upload file) does not meet the format requirements define [above](#). The table below lists the error messages in case of rejection:

Identification Code	Code Types to check	Rejection cases	Error Code	Error Message to send/display
LEI	1, 7	Missing Value	1001	[slongcode][1001] Missing
		Wrong Length	1020	[slongcode][1020] Wrong length for LEI (must be exactly equal to 20 characters)
		Invalid Format	1023	[slongcode][1023] Invalid characters (the LEI must only contain numeric and/or capitalized alphabetic characters)
National ID (NIDN)	2, 3, 5	Missing Value	1001	[slongcode][1001] Missing
Wrong Length		1021	[slongcode][1021] Wrong length for National ID (NIDN/CCPT: 3 to 35 characters CONCAT: exactly 20 characters)	
Passport Number (CCPT)		Invalid Format	1024	[slongcode][1024] Invalid characters (NIDN/CCPT: Capitalized Alphanumeric characters, + and – allowed for Finland, only – allowed for Latvia CONCAT: please refer to the ESMA specification for more details)
CONCAT				
Algorithm	4, 6	Missing Value	1001	[slongcode][1001] Missing
		Wrong Length	1022	[slongcode][1022] Wrong Length for Algorithm Identification Code (must be less than or equal to 50)
		Invalid Format	1025	[slongcode][1025] Invalid characters (the Algorithm Identification Code must only contain numeric and/or capitalized alphabetic characters)

2. SLC MANAGER CHECKER RULES FOR SHORT CODES

2.1 SHORT CODE FORMAT

To each Long Code is associated exactly one **Short Code**. The Short Code main characteristics are described below:

- The Short Code is a signed integer;
- The value of a Short Code can be taken within the range $[-2^{31} (-2,147,483,648); 2^{31}-1 (2,147,483,647)]$;
- Some values are reserved and therefore cannot be used as Short Codes:
 - Value = 1 (AGGR)
 - Value = 2 (PNAL)
 - Value = 3 ('NORE' – Client)



Note

This section is just for informational purpose. No change is applied to Short Codes (either on the format, nor the error codes raised in case of rejection).