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MIFID II GUIDELINES: PROVISION OF DATA FOR TRANSACTION REPORTING (RTS 22) AND ORDER RECORD KEEPING (RTS 6)

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PREFACE

PURPOSE

This purpose of this document is to provide guidance to Euronext Clients on the application of the requirements for Transaction Reporting (RTS 22) and Order Record Keeping (RTS 6), for the activity conducted on Euronext Regulated Markets.

TARGET AUDIENCE

The intended audience of this document is any Client connecting to and trading on the Euronext Cash and Derivatives markets.

This document is intended as a guideline and for informational purposes only. This document should be read in conjunction with the respective Regulatory Technical Standards, relevant ESMA Guidelines and Q&A and Euronext client specifications and guidelines.

WHAT'S NEW?

The following lists only the most recent modification made to this revision/version. For the Document History table, see the Appendix.

REVISION NO./ VERSION NO.	DATE	AUTHOR	CHANGE DESCRIPTION
1.0	3 Nov 2017	Euronext	Version 1.0

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1. TRANSACTION REPORTING

1.1 DATA FIELDS

For purposes of **Transaction Reporting (RTS 22)**, Euronext directs Clients to the following data sources and data fields:

RTS 22 - TRANSACTION REPORTING					
#	Requirement	ENX dependency	UTP-Cash <u>Binary</u> & <u>FIX</u> private messages [Field name (FIX Tag)]	UTP-Derivatives <u>Binary</u> & <u>FIX</u> private messages [Field name (FIX Tag)]	Optiq MDG <u>SBE</u> Public messages [Field name (FIX Tag)]
1	Report status	No	n/a	n/a	n/a
2	Transaction reference number	Yes	UTPEXID (9731) + Symbol (55)	TradeID (1003)	n/a
3	Trading venue transaction identification code	Yes	UTPEXID (9731) + Symbol (55)	TradeID (1003)	n/a
4	Executing entity identification code	No	n/a	n/a	n/a
5	Investment Firm covered by Directive 2014/65/EU	No	n/a	n/a	n/a
6	Submitting entity identification code	No	n/a	n/a	n/a
7	Buyer identification code	No	n/a	n/a	n/a
8	Country of the branch for the buyer	No	n/a	n/a	n/a
9	Buyer - first name(s)	No	n/a	n/a	n/a
10	Buyer - surname(s)	No	n/a	n/a	n/a
11	Buyer - date of birth	No	n/a	n/a	n/a
12	Buyer decision maker code	No	n/a	n/a	n/a
13	Buy decision maker - First Name(s)	No	n/a	n/a	n/a
14	Buy decision maker – Surname(s)	No	n/a	n/a	n/a
15	Buy decision maker - Date of birth	No	n/a	n/a	n/a
16	Seller identification code	No	n/a	n/a	n/a
17	Country of the branch for the Seller	No	n/a	n/a	n/a
18	Seller - first name(s)	No	n/a	n/a	n/a
19	Seller - surname(s)	No	n/a	n/a	n/a
20	Seller - date of birth	No	n/a	n/a	n/a
21	Seller decision maker code	No	n/a	n/a	n/a
22	Sell decision maker - First Name(s)	No	n/a	n/a	n/a
23	Sell decision maker – Surname(s)	No	n/a	n/a	n/a
24	Sell decision maker - Date of birth	No	n/a	n/a	n/a

RTS 22 - TRANSACTION REPORTING

#	Requirement	ENX dependency	UTP-Cash <u>Binary</u> & <u>FIX</u> private messages [Field name (FIX Tag)]	UTP-Derivatives <u>Binary</u> & <u>FIX</u> private messages [Field name (FIX Tag)]	Optiq MDG <u>SBE</u> Public messages [Field name (FIX Tag)]
25	Transmission of order indicator	No	n/a	n/a	n/a
26	Transmitting firm identification code for the buyer	No	n/a	n/a	n/a
27	Transmitting firm identification code for the seller	No	n/a	n/a	n/a
28	Trading date time	Yes	TransactTime (60) + TradeTimeSecondsGranularity (10078) ¹	TransactTime (60)	Full Trade Information (1004): Trading Date Time
29	Trading capacity	No	n/a	n/a	n/a
30	Quantity	Yes	LastShares (32)	LastQty (32)	Full Trade Information (1004): MiFID Quantity
31	Quantity currency (debt)	No	n/a	n/a	Standing data (1007) and Contract Standing Data (1013): Trading Currency
32	Derivative notional increase/decrease	No	n/a	n/a	n/a
33	Price	Yes	LastPx(31)	LastPx(31)	Full Trade Information (1004): MiFID Price
34	Price Currency	No	Currency (15)	n/a	Standing data (1007) and Contract Standing Data (1013): Trading Currency
35	Net amount (debt)	No	n/a	n/a	n/a
36	Venue	Yes	MIC (9949)	n/a	Full Trade Information (1004): Venue
37	Country of the branch membership	No	n/a	n/a	n/a
38	Up-front payment	No	n/a	n/a	n/a
39	Up-front payment currency	No	n/a	n/a	n/a
40	Complex trade component id	No	n/a	n/a	n/a
41	Instrument identification code	Conditional	Symbol (55)	n/a	Standing Data (1007) Outright Standing Data (1014): ISIN
42	Instrument full name	No	n/a	n/a	Standing data (1007): Instrument Name or Full Instrument Name
43	Instrument classification	No	n/a	n/a	Standing Data (1007) and Outright Standing Data (1014): CFI
44	Notional currency 1	Conditional	n/a	n/a	Full Trade Information (1004): Notional Currency
45	Notional currency 2	No	n/a	n/a	n/a

¹ Available for Binary in V6 only. For other version of Binary protocol, Euronext provides Timestamp granularity in the End Of Day Application Trade File. Please refer for more information to the *MiFID II Implementation Guide – Implementing MiFID II requirements for Euronext Cash Markets*

RTS 22 - TRANSACTION REPORTING

#	Requirement	ENX dependency	UTP-Cash <u>Binary & FIX</u> private messages [Field name (FIX Tag)]	UTP-Derivatives <u>Binary & FIX</u> private messages [Field name (FIX Tag)]	Optiq MDG <u>SBE Public</u> messages [Field name (FIX Tag)]
46	Price multiplier	No	n/a	n/a	Full Trade Information (1004): Price Multiplier + Price Multiplier Decimals
47	Underlying instrument code	Conditional	n/a	n/a	Outright Standing data (1014): Underlying Instrument Trading Code Or Standing Data (1007) and Contract Standing Data (1013): Underlying ISIN Code
48	Underlying index name	No	n/a	n/a	Cross reference between: Outright Standing Data (1014): Underlying Instrument Trading Code and Standing Data (1007): Full Instrument Name and Instrument Name
49	Term of the underlying index	No	n/a	n/a	n/a
50	Option type	Conditional	n/a	n/a	Outright Standing Data (1014): Option Type
51	Strike price	Conditional	n/a	n/a	Standing data (1007) and Outright Standing Data (1014): Strike Price
52	Strike price currency	No	n/a	n/a	Standing data (1007): Strike Currency + Strike Currency Indicator
53	Option exercise style	Conditional	n/a	n/a	Contract Standing Data (1013): Exercise Style
54	Maturity date	Conditional	n/a	n/a	Standing data (1007), Outright Standing Data (1014) and Strategy Standing Data (1012): Maturity Date
55	Expiry date (warrants)	No	n/a	n/a	Standing data (1007): Maturity Date
56	Delivery type	No	n/a	n/a	Contract Standing Data (1013): Settlement Method
57	Investment decision within firm	No	n/a	n/a	n/a
58	Country of the branch responsible for the person making the investment decision	No	n/a	n/a	n/a
59	Execution within firm	No	n/a	n/a	n/a

RTS 22 - TRANSACTION REPORTING					
#	Requirement	ENX dependency	UTP-Cash Binary & FIX private messages [Field name (FIX Tag)]	UTP-Derivatives Binary & FIX private messages [Field name (FIX Tag)]	Optiq MDG SBE Public messages [Field name (FIX Tag)]
60	Country of the branch supervising the person responsible for the execution	No	n/a	n/a	n/a
61	Waiver indicator	Conditional	Central Order Book: n/a TCS: End of Day Application Trade File	WaiverIndicator (20124)	Full Trade Information (1004): MMT Negotiation Indicator
62	Short selling indicator	No	n/a	n/a	n/a
63	OTC post-trade indicator	No	n/a	n/a	In all messages: EMM equal to "6 = Euronext off-exchange trade reports"
64	Commodity derivative indicator	No	n/a	n/a	n/a
65	Securities financing transaction indicator	No	n/a	n/a	n/a

1.2 LEGAL ENTITY IDENTIFIERS (LEI) AND MARKET IDENTIFICATION CODES (MIC)

Legal Entity Identifier (LEI) and Market Identifier Code (MIC) - Euronext Markets

- Euronext Amsterdam - XAMS - 724500V6UOK62XEZ2L78
- Euronext Paris - XPAR - 969500HMVSZ0TCV65D58
- Euronext Brussels - XBRU - 5493007YLUF2KAS0TM17
- Euronext Lisbon - XLIS - 529900K0OK4J5I7A5V66
- Euronext London - XLDN - 21380037K2DZ19T57655
- Bourse de Luxembourg (BDL) - XLUX - 22210053OF4F2MYKUV22
- Euronext Authorised Reporting Mechanism (ARM) - 969500HMVSZ0TCV65D58

Please note: Euronext operates several MTFs as Segments to the Regulated Markets. The MTFs therefore hold Segment MIC Codes and operate under the same LEI as the respective RM to which they are a Segment.

Legal Entity Identifier (LEI) – Clearing partners

- LCH Clearnet SA: R1IO4YJ0079SMWVCHB58
- EuroCCP: 724500937F740MHCX307

2. ORDER RECORD KEEPING

For purposes of **Order Record Keeping (RTS 6)**, Euronext directs Clients to the following data sources and data fields:

RTS 6 ORDER RECORD KEEPING (relating to outgoing and executed orders)				
#	Requirement	ENX dependency	UTP-Cash <u>Binary & FIX private messages</u> [Field name (FIX Tag)]	UTP-Derivatives <u>Binary & FIX private messages</u> [Field name (FIX Tag)]
1	Buy-Sell Indicator	No	Side (54)	Side (54) or LegSide (624)
2	The Trading Capacity	No	n/a	n/a
3	Liquidity Provision activity	No	Rule80A (47) = '6'	Account Code (6399) = 'M'
4	Execution Within Firm	No	n/a	n/a
5	The identification code of the order submitted to the trading venue or to another investment firm	No	ClOrderID(11)	ClOrderID(11)
6	The identification code of the order assigned by another investment firm or trading venue to which the order was submitted	Yes	OrderID(37)	OrderID(37)
7	Order receiver identification code	No	BIN: MIC FIX4.2: MIC(9949)	n/a
8	Order type	No	OrdType (40)	OrdType (40)
9	Limit price	No	Price (44) + OrderType (40) = '2'	Price (44) + OrderType (40) = '2'
10	Price currency	No	Currency (15)	n/a
11	Price notation	No	n/a	n/a
12	Additional limit price	No	n/a	n/a
13	Stop price	No	StopPx (99)	StopPx (99)
14	Pegged limit price	No	Price (44) + ExecInst (18) + OrderType (40) = 'P'	Price (44) + ExecInst (18) + OrderType (40) = 'P'
15	Remaining quantity including hidden	Yes	LeavesQty (151)	LeavesQty (151)
16	Displayed quantity	No	MaxFloor (111)	n/a
17	Traded quantity	Yes	LastShares (32)	LastQty (32)
18	Minimum acceptable quantity (MAQ)	No	MinQty (110) + MinQtyType (20003)	MinQty (110)
19	Minimum executable size (MES)	No	MinQty (110) + MinQtyType (20003)	n/a
20	MES first execution only	No	n/a	n/a
21	Passive only indicator	No	LiquidityIndicator (9730)	Passive Order(21055)
22	Self-Execution Prevention	Yes	StpIndicator (10077)	"FALSE"
23	Date and time (submission of order)	No	n/a	n/a
24	Date and time (receipt of order)	Yes	SendingTime (52) – seconds only for order ack	SendingTime (52)
25	Sequence number	No	MsgSeqNum(34)	MsgSeqNum(34)

RTS 6 ORDER RECORD KEEPING (relating to outgoing and executed orders)

#	Requirement	ENX dependency	UTP-Cash	UTP-Derivatives
			Binary & FIX private messages	Binary & FIX private messages
			[Field name (FIX Tag)]	[Field name (FIX Tag)]
26	New order, order modification, order cancellation, order rejections, partial or full execution	Yes	Binary: Header FIX: MsgType (35)	Binary: Header - MsgTypeXtd MsgType (35)
27	Short selling indicator	No	n/a	n/a
28	Waiver indicator	Conditional	Central Order Book: n/a TCS: End of Day Application Trade File	WaiverIndicator (20124)
29	Routing Strategy	Yes	n/a	n/a
30	Trading venue transaction identification code	Yes	UTPEXID (9731) + Symbol (55)	TradeID (1003)
31	Validity period	No	TimeInForce (59)	TimeInForce (59)
32	Order restriction	No	TimeInForce (59)	TimeInForce (59)
33	Validity period date time	No	ExpireDate (432)	ExpireDate (432)
34	Aggregated order	No	n/a	n/a
35	Additional information relating to the outgoing order	No	n/a	n/a

3. SUPPORT

For further information relating to this document as well as the Euronext MiFID II programme, please contact the dedicated MiFID II Support Desk at mifid2@euronext.com. Alternatively, please contact your relationship manager at ccc@euronext.com.