



Order Record Keeping

Version 1.2

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Amendments to the document Version 1

- Codes 4 and 5 to fill ownership, decision making and executor are only allowed in equity market.
- New RI record fields, changing the execution date for the initial effective date and final effective date of the RI record information.
- Details of the functioning of the validity dates fields of RI records.
- Further details of CT record functioning.
- Further details of RC record functioning.
- Time slots limit of SFTP files sending is eliminated.
- Further details about the functioning of individual trades amendment data.
- Validity dates and action fields added to examples.

Amendments to the document Version 1.1

- The following validation has been removed: if DEA field is True, then execution within the firm field must be 3.
- In the Timetable, validation time for identifiers is modified in D+1 from 20:00h to 23:30h.
- Headers of records are modified from IR to RI.
- 5 new Error Codes are added in the VA record.
- New information added in Annex I: Fields Format

Amendments to the document Version 1.1.1

- Value “A” of the field Action also means modification, Chapter 2.
- Modification of validations, Chapter 3.
- New format of the files out VA and VB, Chapter 5.
- The MD5 hash must be of 32 characters, Chapter 5.
- The 2nd MIC field deleted in the CT records examples (typo).
- The CONCAT code is amended in Example 1.
- Introduction of value “N” in the RC records to indicate the lack of Client, Decision and/or Execution within the firm.
- Explanation of RC Record fields is modified, Chapter 2.

Amendments to the document Version 1.1.2

- Type of Error VA is added on VB record (page 27)
 - Modification of additional data of orders, detailed on page 14
 - Change of short code format on RI and DA records, from Int to Char(20) (pages 37 , 40)
 - Update of coherence rules, change in redaction (page 16)
 - New file validation before processing (page 19)
- ORK historical management (page 25)

1. Introduction

EU Regulation No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments, especially Article 25.2 stipulates that: “The operator of a trading venue shall keep at the disposal of the competent authority, for at least five years, the relevant data relating to all orders in financial instruments which are advertised through their systems....”

Commission Delegated Regulation (EU) 2017/580 of 24 June 2016 specifies that the data relating to each order that must be kept is as follows:

Field number	Description
Identification of the relevant parties	
1	Identification of the entity which submitted the order
2	Direct Electronic Access (DEA)
3	Client identification code
4	Investment decision within the firm
5	Execution within the firm
6	Non-executing broker
Trading and liquidity provision capacity	
7	Trading capacity
8	Liquidity provision activity
Date and time	
9	Date and time
Validity period and order restrictions	
10	Validity period
11	Order restrictions
12	Validity period and time
Priority and sequence number	
13	Priority time stamp
14	Priority size
15	Sequence number
Identification of the order	
16	Segment MIC code
17	Order book code
18	Financial instrument ISIN
19	Date of receipt of original order
20	Order identification code
Events affecting the order	
21	New order, order modification, order cancellation, order rejections, partial or full execution
Type of order	
22	Order type
23	Order type classification
Prices	
24	Limit price

25	Additional limit price
26	Stop price
27	Pegged limit price
28	Transaction price
29	Price currency
30	Currency of leg 2
31	Price notation
Order instructions	
32	Buy-sell indicator
33	Order status
34	Quantity notation
35	Quantity currency
36	Initial quantity
37	Remaining quantity including hidden
38	Displayed quantity
39	Traded quantity
40	Minimum acceptable quantity
41	Minimum executable size
42	Minimum acceptable quantity, first execution only
43	Passive only indicator
44	Passive or aggressive indicator
45	Self-execution prevention
46	Strategy linked order identification
47	Routing strategy
48	Trading venue transaction identification code
Trading phases, indicative auction price and volume	
49	Trading phases
50	Indicative auction price
51	Indicative auction volume

Necessary data to complete Order Record Keeping (ORK) required by MiFID II will be obtained from two different sources:

1. Data in the order: this is informed by the Member via FIX protocol. It will be included, among other data, a short code for the clientID, for the decision within the firm and for the execution within the firm. On SENAF orders, SAPI specifications will be applied
2. Information to be provided by the Member: the market members shall inform to the BME system the information related to the type and identification of the client, decision within the firm and execution within the firm (LEI, National ID, AlgoID) linked to each short code included in every order.

BME will validate the information send by the members in the order and in the different records to assure its consistency.

BME will inform about the situation of each one of these files and the result of validations of each one of these fields.

Fields included in the order

The following fields are included by the Member in the order sent to the market:

Field number	Description
Identification of the relevant parties	
1	Identification of the entity which submitted the order
2	Direct Electronic Access (DEA)
3	Client identification code
4	Code of investment decision within the firm
5	Code of execution within the firm
6	Non-executing broker
Trading and liquidity provision capacity	
7	Trading capacity
8	Liquidity provision activity
Validity period and order restrictions	
10	Validity period
11	Order restriction
Identification of the order	
17	Order book code
Events affecting the order	
21	New order, order modification, order cancellation, order rejections, partial or full execution
Order type	
22	Order type
Prices	
24	Limit price
25	Additional limit price
26	Stop price
Order instructions	
32	Buy-sell indicator
36	Initial quantity
38	Displayed quantity
40	Minimum acceptable quantity
41	Minimum executable size
45	Self-execution prevention
46	Strategy linked order identification

On SENAF orders, SAPI specifications will be applied

Short codes or use of identification codes

Fields 3, 4 and 5 will be coded and are not mandatory in equity markets, but must be completed for Fixed income and derivatives markets, otherwise the order will be rejected by the market, as specified in the technical specifications of the FIX protocol . On SENAF orders, SAPI specifications will be applied

The fields will be sent in the order using whole numbers between 100 and 4,294,967,295 ($2^{32}-1$) (both included). These numbers are identification codes representing unique keys linked to a database managed by BME.

The following identification codes are defined for all users with the following values, as they have a predefined meaning, it is not necessary market members to submit complementary information to explain its meaning:

Field 3, Client Identification Code (does not apply to SENAF):

- 0 – No client in this order (on own account). In this case it is not necessary to send any additional information.
- 1 – Aggregated order: associated with the flag “AGGR”.
- 2 – Order pending allocation: associated with flag “PNAL”.
- 4 – Client identification in the firm by “Client Reference” informed in the order. This value will be informed using the “Client Reference” field informed in the order as a link to the RI-CT record. This code is **only allowed in equity market**.
- 5 – The client will be informed by the Member afterwards with a RC record. This code is **only allowed in equity market**.

Field 4, Investment decision within the firm:

- 0 – No decision within the firm (the decision has been taken outside the firm).
- 4 – Decision within the firm identification by “Client Reference” informed in the order. This value will be informed using the “Client Reference” field informed in the order as a link to the RI-DW record. This code is **only allowed in equity market**.
- 5 – Decision within the firm identification will be informed by the Member afterwards with a RC record. This code is **only allowed in equity market**.

Field 5, Execution within the firm:

- 3 – Client, when the execution has been made directly by the client. In this case it is not necessary to send any additional information.
- 4 – Execution within the firm identification by “Client Reference” informed in the order. This value will be informed using the “Client Reference” field informed in the order as a link to the RI-EW record. This code is **only allowed in equity market**.
- 5 – Execution within the firm identification will be informed by the Member afterwards with a RC record. This code is **only allowed in equity market**.

In order to complete and modify the information related to the registered orders, the market members may use four different types of records:

1. CT record of clients
2. DW record of decision-makers within the firm
3. EW record of executors within the firm
4. DA record of additional data
5. RC record, by order number

Market members will be able to use two communication modes:

- a) By means of the utilization of client, decision maker and executor codes to incorporate/modify the data to the orders set where said codes are involved. Following records will be used for this purpose:

CT record of clients
DW record of decision-makers within the firm
EW record of executors within the firm
DA record of additional data.

- b) Linking the communication to a specific order. For this purpose the following records will be used:

RC record, by order number

When market members submit RI records to complete client, decision maker and executor data of the order, it can be made in two ways:

- Daily and one time only,, specifying an initial date and a final effective date “9999-12-31” or very far in the future.
- The system allows to point out records linked to a short code already informed when a change needs to be done, specifying an initial date and a final effective date different to the initial date

Validity dates allow to specify the effectiveness of the information that accompanies this record:

- Informing the initial effective date and final effective date is compulsory.

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. (only for DW, EW)

- 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. . (only for DW, EW)

2. Types of record

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.

CT record- Client

CT record is associated with client identification and will allow to inform massively the LEI or National ID of the client of all orders with a specific client short code for validity dates.

They will have the following structure:

No.	Field	Information	Description
1	TypeReg	RI	Type of identification code record.
2	Action	A-Registration/ Adding ownership B-Deregistration	Indicates the function of the RI record submitted.
3	ExctgPty	Legal entity identifier (LEI)	Executing entity LEI.
4	TrdnVn	MIC	MIC of market generating the record. The character "*" (asterisk) could be used to inform that the 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.
7	Identifier		Short code of client or Client Reference specified in the order.
8	SubRegister	CT	Type of identification code record CT.
9	PType	LEI, P,	Client ID type.
10	LEI	Legal entity identifier	If PType=LEI. Client LEI
11	Prsn_SchmeNm	NIDN, CCPT, CONCAT	If PType=Prsn. ID type for natural person NIDN = National ID CCPT = Passport CONCAT = CONCAT code
12	Prsn_Id	National_ID	If PType=Prsn. Client identification code.

If an order is for one account with several holders, the member must send as many CT records as holders exist with the same identifier (field 6), inside the same file.

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 there are several clients for the same identifier or trade (joint account), several RI records (one for each individual in the joint holding) must be sent on separate lines, using the same identifier (if RI used). Each RI-CT record with the field Action = A adds a new client.

To modify the ownership of all the orders associated with a short code, it will be necessary to send a CT record with the field Action = B, indicating the range date of the orders that will be affected and, subsequently, a registration with the new one. information associated with that client short code.

If a record is sent with the "Deregister" command in a CT record sent for which joint holders would have been sent, BME will deregister all the joint holders associated with identifier of the RI-CT record, 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.

This record does not apply to SENAF.

DW record- Investment decision within the firm

These records contain information of the order decision maker's identity when the decision has been taken within the member for a validity dates.

They will have the following structure:

No.	Field	Information	Description
1	TypeReg	RI	Type of identification code record.
2	Action	A-Registration/ Modification B-Deregistration	Indicates the function of the RI record submitted.
3	ExctgPty	Legal entity identifier	LEI of the entity that enters the order.
4	TrdnVn	MIC	MIC of market generating the record. The character "*" (asterisk) could be used to inform that the 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.
7	Identifier		Short code of decision maker within the firm or reference of the client informed in the order.
8	SubRegister	DW	Indicates that it is a DW record.
9	Dcsn_typePrsn	P-Person A-Algorithm	Type of decision maker
10	Dcsn_Algo	Algorithm code	If Dcsn_typePrsn='A'. Code of algorithm taking the transaction decision within the member.
11	Dcsn_Othr_Sc hNm	NIDN, CCPT, CONCAT	If Dcsn_typePrsn='P'. National ID code type. NIDN = National ID CCPT = Passport CONCAT = CONCAT code

12	Dcsn_Othr_Id	National_ID	If Dcsn_typePrsn='P'. National ID of transaction decision maker within the member.
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EW record-execution within the firm

These records contain information of the identity of the entity submitting the order within the member.

It will have following structure:

No.	Field	Information	Description
1	TypeReg	RI	Type of identification code record.
2	Action	A- Registration/ Modification B- Deregistration	Indicates the function of the RI record submitted.
3	ExctgPty	Legal entity identifier	LEI of the entity that enters the order.
4	TrdnVn	MIC	MIC of market generating the record. The character "*" (asterisk) could be used to inform that the 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.
7	Identifier		Short code of executor within the firm or reference of the client informed in the order.
8	SubRegister	EW	Indicates that it is an EW record.
9	Exct_typePrsn	P-Person A-Algorithm	Type of transaction executing entity within the member.
10	Exct_Algo	Algorithm code	If Dcsn_typePrsn='A'. Code of algorithm sending order to the market within the executing member.
11	Exct_Othr_Sc hNm	NIDN, CCPT, CONCAT	If Dcsn_typePrsn='P'. National ID code type NIDN = National ID CCPT = Passport number CONCAT = CONCAT code.
12	Exct_Othr_Id	National_ID	If Dcsn_typePrsn='P'. National ID of the person sending the order to the market within the executing member.

RC record-order number

The record RC allows to link information through the order number. This record contains the information of the client of the order, decision within the firm, execution within the firm and additional data indicator of DEA, trading capacity and liquidity provision indicator.

RC record has priority over RI records information. RC records can overwrite order information provided in a RI record, but RI records cannot replace RC order information.

This record does not apply to SENAF.

	Field	Information	Description	
Trade Data	1	TypeReg	RC	Type of record associated to the correction of a specific order
	2	Action	A- Registration /Modification B- Deregistration	It indicates the RC purpose
	3	ExctPty	Legal Entity Identifier	LEI of the entity that enters the order
	4	TrdnVn	MIC	MIC of market generating the record
	5	OrderType	ORD – Simple Order	Type of order, determines validation of field OrderID
			QUO – Quote Order	
			BLO – Agreed price trade	
	6	OrderID	RFQ – Request for quote	Type of order, determines validation of field OrderID
PLV – Settlement value positions				
7	Date	YYYY-MM-DD	Date on which the order is entered	
8	BuySell	B-Buy S-Sell	Buy or sell indicator	
Trade Holder	9	PType	LEI, P, PNAL, AGGR, N	Type of identification for the buyer or the seller: - LEI - P: Physical person - PNAL: The client of the order is unknown - AGGR: It is an aggregate order - N: There is no client
	10	LEI	Legal Entity Identifier	If PType=LEI. Client LEI code
	11	Prsn_SchmeNm	NIDN, CONCAT	If PType=P. Type of identification of the physical person
	12	Prsn_Id	National_ID	If PType=P. Client identification code
Decision within firm	13	Dcsn_typePrsn	P-Person A-Algorithm N-There is no decision within the firm	Type of decision within the firm identification
	14	Dcsn_Algo	Algorithm code	If Dcsn_typePrsn='A'. Code of the algorithm that makes the decision within the firm of the trade
	15	Dcsn_Othr_SchNm	NIDN, CONCAT, CCPT	If Dcsn_typePrsn='P'. Type of code of the National ID
	16	Dcsn_Othr_Id	National_ID	If Dcsn_typePrsn='P'. National_ID of the person that makes the decision within the firm of the trade
Execution within firm	17	Exct_typePrsn	P-Person A-Algorithm N-There is no execution within the firm	Type of execution within the firm identification
	18	Exct_Algo	Algorithm, code	If Exct_typePrsn='A'. Code of the algorithm that sends the order to the market within the firm
	19	Exct_Othr_SchNm	NIDN, CONCAT	If Exct_typePrsn='P'. Type of code of the National ID

	20	Exct_Othr_Id	National_ID	If Exct_typePrsn='P'. National_ID of the person that sends the order to the market within the firm
Additional Data	21	DEA	1,0 (True/False)	Direct Electronic Access indicator
	22	TradCap	DEAL,MTCH,AOTC	Trading capacity indicator
	23	LiqProvAct	1,0 (True/False)	Liquidity provision indicator

If there are several clients for same order (joint accounts), several RC records (one for each individual in the joint holding) must be sent on separate lines, setting Action field to “A”. Decision maker and executor information can be sent only once to complete this kind of order, no additional data is needed.

Once one or several clients have been sent for an order, a new RC record with the value “N” at field (9) Client PType would delete all the current clients and the only one for that order would be stated as “N” (there is no client, it is an own account trade).

When it is only required to amend trade decision maker or trade executor, market member just has to send a registration RC record reporting the new decision maker or trade executor. In this case is not necessary to fulfil ownership fields. If the client is the decision maker and executor (there is no decision maker and executor within the firm) those fields cannot be blank, so the value “N” will be informed at fields “Dcsn_typePrsn” and “Exct_typePrsn” (decision maker and executor type of person) to explicitly indicate there is not decision maker and executor within the firm. So, if the fields DecisorID and ExecutorID were filled at the order with a value “5” or they have a wrong short code, ORK will not show an error message asking for decision maker and executor information.

The DEA, TradCap and LiqProvAct fields are additional data included in the order and they do not need to be informed on RC records. They need to be sent only to amend the DEA indicator, trading capacity and liquidity provision indicator. It is not necessary to fulfil client, decision maker and executor information to amend any of these fields. It is just required to submit a registration RC record with the trade identification data and the information of any of these fields that is going to be updated. If an order is alive, additional data can only be modified in the exchange, in case an RC record is sent with information on additional data fields, record will be rejected

The submission of a deregistration RC record causes deregistration of all information previously communicated for that trade with a registration RC. Therefore, it will be necessary to send again a RC record with all the information of the trade (client, decisor and executor).

ORK historical management

ORK historical management consist in a separation of the data base, that aim to achieve greater efficiency and rationalization of the information received from market members that, in addition, result in the process of daily consolidation of orders introduced in the exchange, as well as in the process of consolidating historical data.

The current BME ORK database manages all orders received from market members since January 3, 2018. With the new version, the database will be divided into two main areas:

Historical area: Where those orders corresponding to the year 2018 correctly reported will be incorporated. These orders will not be modified after their inclusion in the historical area of the database.

- **Work area:** The orders corresponding to the year 2019 and all those orders for the year 2018 that are not correctly reported.

Historic area

- Received RC records regarding orders in the historic zone will be rejected.
- The RI registers (clients-decisors-executors) already used in the orders that are in the historical area can only be modified as long as the initial date of the modification of the RI registration is equal to or greater than January 1, 2019, accepting the Start date and end date of the RI registration in the same way as it is currently done.

Work area

Market members will use the same procedures and record formats as currently, and can send RI records - with start date, end date and identification of the MIC of the application market segment, and RC records.

3. Validations

As explained in the introduction to the document, the following identifiers are predefined and fixed

Field 3, Client identification code

- 0 – If the order has no client (on own account).
- 1 – Aggregated order: associated with the flag “AGGR”.
- 2 – Order pending allocation: associated with flag “PNAL”.
- 4 – Client identification through client reference. **It only applies to equity markets.**
- 5 – The client will be informed afterwards with a RC record. **It only applies to equity markets.**

Field 4, Investment decision within the firm

- 0 – If the order decision was not within the entity (it was customer’s decision).
- 4 – Decision within the firm identification through client reference. **It only applies to equity markets.**
- 5 – The decision within the firm will be informed afterwards through a RC record. **It only applies to equity markets.**

Field 5, Execution within the firm

- 3 – Client: when executed directly by the client.
- 4 – Execution within the firm identification through client reference. **It only applies to equity markets.**
- 5 – The execution within the firm will be informed afterwards through a RC record. **It only applies to equity markets.**

BME will perform the following checks to validate the consistency of the data sent by the market members. These validations will be made relating the following fields:

- (2) Direct Electronic Access (DEA)
- (3) Client identification code
- (4) Investment decision within firm code
- (5) Execution within firm code
- (7) Trading Capacity
- (8) Liquidity provision

› **Validation 1: If the order has NO client** (client short code is 0, the order has no client related to the short code, there is not a RC record with a client or a RC record has been sent with client “N”) then:

- the order must have a decision maker: a DW record associated to the decision maker short code or a RC record reporting the order decision maker have been sent,
- the (7) trading capacity has to be DEAL or MTCH.

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- › **Validation 2: If the order has a client**, code is 1 (“AGGR”) or 2 (“PNAL”), a CT record associated to the order short code or an RC with client information or flags “AGGR”, “PNAL” has been sent, then:
- the (7) trading capacity has to be AOTC or MTCH.
- › **Validation 3: If the order has been informed as true in (2) Direct Electronic Access (DEA)**, then:
- the order must have a client, client code is 1 (“AGGR”) or 2 (“PNAL”) a CT record associated to the order short code or a RC record with the information of the client or flags “AGGR”, “PNAL” has been sent,
 - the order cannot have a decisor: the decisor short code is 0, the order has no decisor associated to the short code, a RC record with the decisor has not been sent or it has been sent with the decisor informed as “N”, and
 - the trading capacity is AOTC or MTCH.
- › **Validation 4: If the order has NO execution within the firm**, (the order is executed by the client), i.e the executor short code is 3, the order has no executor associated to the short code, a RC record has not been sent with the executor or it has been sent with executor informed as “N”) then:
- the order must have a client: a CT record associated to the order short code or a RC record with the information of the client different to “N” has been sent,
 - the order cannot have decision within the firm: the decisor short code is 0, the order has no decisor associated to the short code, a RC record with the decisor has not been sent or it has been sent with the decisor informed as “N”, and
 - the trading capacity is AOTC.

4. Timetable

Data feed from the Member to BME

The files with the necessary records to complete the orders information can be submitted to BME SFTP server at any time.

For the purpose of the files submission, the consolidation process of the information will consider that every file sent after 23:30h has been sent in the next day.

Data feed from BME to the Member

1. Validation of inbound INB file:

Market members will receive an OUT file with the answer of each file sent and the validations corresponding to it. The file status will be stated at a FI record as described in the Table 1 (page 21).

2. First ORVB file. Daily consolidation:

From 23:30h of the orders' introduction day (day D), a first ORVB file will be sent with the consolidation of days D and D-1 which will contain orders and short codes that should have been informed and orders that do not meet the coherence validations.

3. Second ORVB file. Historical consolidation:

This file will be generated in case the firm has sent information related to orders out of time, i.e those sent to the market before D-1.

The file will be generated from 23:30h after the creation of the first ORVB file with the daily consolidation, and only in the in case that during the day there were records sent regarding to out of time orders sent before D-1 (where D is the order's sending day).

The file will show the status of the orders affected by records, in case they have not been correctly informed or insufficiently.

5. Notifications

Technical aspects of inbound files

Files are coded in UTF8 format 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 “.” 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 the specified number of characters. Spaces must be inserted to the right if there are fewer characters.
Varchar	Text fields that can be completed with required characters without exceeding the specified maximum.

Nomenclature of the files sent by member

The name of the file containing the long code records that a member wants to send will comprise the following:

INB_LEI1_LEI2_TIPO_AAAAMMDD_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: **ORK**
- YYYYMMDD (8) → File communication date.
- SEQ (3) → Three-digit sequence. Example: 001
- EXT (3) → Extension of the text file . MD5 (33 → The file’s MD5 hash of 32 characters may 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. Each ,DAT file will be compressed on a .ZIP file

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 that case the entire file will be rejected). Batch file uploads are allowed.

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

A reply file will be immediately generated for each file uploaded to the ORK system, specifying whether the file was satisfactorily loaded.

The process of loading INB files will perform the following validations before processing the information

Files with repeated nomenclature: If a file with a name identical to that of another previously sent file is sent, the file sent in the filesin folder of the SFTP will be renamed adding the prefix "REP_" and that file will not be processed.

Files with the same content: If a file is sent whose content is identical to the one already sent, the file sent will be renamed in the filesin folder of the SFTP, adding the prefix "MD5_" and that file will not be processed.

Nomenclature and format of the files sent by the ORK to members

The names of files containing the records of information on status of the records that the ORK sends to a member will comprise the following:

OUT_LEI1_LEI2_TIPO_AAAAMMDD_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: **ORK**.
- YYYYMMDD (8) → File generation date.
- SEQ (3) → Three-digit sequence. Example: 001
- EXT (3) → Extension of the file MD5 (33) → The file's MD5 hash of 32 characters may be included after the extension to be able to validate that the file is the same at the source and destination.

This file contains two types of records informing about:

1. Result of the validation of syntax and content of RI or RC records.
2. Result of consolidation process validations at the session end of data in the order and information to be provided by the Member.

FI records

This type of record contains information sent by BME to members on BME's processing 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		ORK: BME ORK system
3	CreDT		Date sent
4	ExctgPty	LEI	Market LEI
5	FileName		Name of INB file sent by the member
6	Sts		Status (Table 1)
7	TtINbOfRcrds		Total registers
8	stACTP		Number of accepted transactions
9	stPDNG		Number of pending transactions
10	TRSJCT		Number of rejected transactions
11	TRSCVD		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
MISS	Missing Records	Report has been accepted, but there are missing records

VA records

This type of record contains information sent by BME to members on BME's processing 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			Empty
3	Origin		Answer information origin.
4	LineNum		Number of the line of the original file. Where the error is.
5	Sts		Status (Table 1)
6	RuleId		Validation rule Id
7	FileNm		Name of the field in error.
8	IdRTS		Related field with RTS 22 format.

9	ErrCd	Error code.
10	ErrMssg	Error message in text format.
11	OrgnValue	Original value.

Table of error codes:

CODE	DESCRIPTION
1055	DA record Ending Date must be prior to D-1
2001	Orders with this short code has not its associated information for this date
2002	This order has code 5 in Client field, but its information has not been submitted in a RC record
2003	This order has code 5 in Decision field, but its information has not been submitted in a RC record
2004	This order has code 5 in Executor field, but its information has not been submitted in a RC record
2011	Order has no client, there has to be decision within the firm and capacity cannot be AOTC
2012	The order has a Client, capacity cannot be DEAL
2013	DEA order. There must be a Client, there is no Decision within the firm and capacity will have to be AOTC
2014	If Client executes the order, the holder cannot be the market member, there is not decision within firm and capacity has to be AOTC
2015	Client short code cannot be a number below 100
2016	Decision maker short code cannot be a number below 100
2017	Executor short code cannot be a number below 100
2101	The RC register does not match with any order available in the current Data Base
2102	RC record has additional data fields that cannot amend an order that is still in the market and must be amended through the GUI
2103	DA record cannot be associated to any order
2104	DA record has additional data fields that cannot amend an order that is still in the market and must be amended through the GUI
2105	RI record cannot be associated to any order
2107	RC record has found an order and has been consolidated correctly
2108	DA record has found orders and has been consolidated correctly
2109	RI record has found orders and has been consolidated correctly
ACPT	All orders information has been consolidated correctly
CON-048	The value should be a string of 20 characters where first 18 characters are capital letters or numbers and 2 last characters are numbers
CON-074	The format of the buyer identification code is incorrect
CON-077	If person national identifier is used, only one of the following values can be populated: 'NIDN', 'CCPT', 'CONCAT'
CON-078	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.
CON-164	The format of the seller code is incorrect
CON-168	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
CON-297	Only one of the following values can be populated: 'DEAL', 'MTCH', 'AOTC'
CON-368	The reported value should be a string of 4 characters (letters or numbers). /

CON-573	If person 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-574	The format of the executing person code is incorrect
CON-577	If person national identifier is used, only one of the following values can be populated: 'NIDN', 'CCPT', 'CONCAT'
CON-578	In case an algorithm identifier is used, the following characters are only allowed: capital Latin letters (A-Z), numbers (0-9)
CON-590	The national identification code does not include valid country code
CON-591	The format of the executing person code is incorrect
CON-597	If person national identifier is used, only one of the following values can be populated: 'NIDN', 'CCPT', 'CONCAT'
CON-598	In case an algorithm identifier is used, the following characters are only allowed: capital Latin letters (A-Z), numbers (0-9)
CON-807	Only 'B' or 'S' values allowed (Buy/Sell)
CON-857	Only one of the following values can be populated: 'LEI', 'MIC', 'P', 'INTC'
CON-867	Only one of the following values can be populated: 'LEI', 'P'
CON-897	Data should be one of the following: P=Person; A=Algorithm
CON-907	The format should be one of the following: P=Person; A=Algorithm
CON-917	Only 'A' or 'B' values allowed (A-Registration/B-Deregistration)
CON-927	Only one of the following values can be populated: 'LEI', 'P', 'PNAL', 'AGGR', 'N'
CON-937	Only one of the following values can be populated: 'ORD', 'QUO', 'BLO', 'RFQ', 'PLV', 'FON'
CON-950	Date time must be the same or before the system date time
CON-951	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-967	Only 'True' or 'False' values allowed
CON-977	Only 'True' or 'False' values allowed
CON-987	Only 'CT', 'DW' or 'EW' values allowed
CTR-046	Submitting / Executing LEI not allowed by BME. Please check registration
CTR-070	LEI XXX is not valid
CTR-071	If person 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
CTR-160	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.
CTR-161	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
CTR-362	Not authorised MIC
CTR-701	Deregistration Action. No Registration record was found or it was rejected
CTR-761	Field should be a text string of no more than 10 characters
CTR-763	Short code. RI short code cannot be a number below 100
CTR-764	Field should not be greater than 4.294.967.295
CTR-765	Wrong client short code, please submit a RC record to provide client information
CTR-766	The RI register has been used in orders previous to the current Data Base
CTR-869	This client has already been submitted
CTR-900	Short code not allowed, it must be above 100
CTR-900	Short code not allowed, it must be above 100
CTR-911	Deregistration Action. No Registration record was found or it was rejected

CTR-955	Date must be a trading date
CTR-956	Initial date can not be after Final Date
DAR-001	The DA register has been used in orders previous to the current Data Base
DWR-765	Wrong decisión maker short code, please submit a RC record to provide decision maker information
DWR-766	The RI register has been used in orders previous to the current Data Base
DWR-909	This decisor has already been submitted
EWR-765	Wrong executor short code, please submit a RC record to provide executor information
EWR-766	The RI register has been used in orders previous to the current Data Base
EWR-899	This ejecutor has already been submitted
NOORDE RS	No order has been submitted to the market
STA-001	File containing the report has an incorrect filename.
STA-002	File containing the report is corrupted.
STA-004	Error Parser CSV. Check that limiters and the file is codified as UTF8
STA-005	Error in the de-encryption. Check you have used the BME public key.
STA-006	File containing the report has an incorrect filename. LEI of the member sending the file
STA-007	File containing the report has an incorrect filename. LEI of the member on behalf of which the file is being sent
STA-008	File containing the report has an incorrect filename. File type
STA-009	File containing the report has an incorrect filename. File communication date
STA-010	File containing the report has an incorrect filename. Sequence
STA-011	File containing the report has an incorrect filename. File extension DAT / XML
STA-012	File containing the report has an incorrect filename. File extension gpg
STA-013	File containing the report has an incorrect filename. MD5
STA-014	File containing the report has an incorrect filename. INBOUND
STA-015	File containing the report has an incorrect filename. Content zip file
STA-016	File containing the report has an incorrect filename. File extension zip
STA-045	ExctgPty LEI code cannot be different from filename ExctgPty LEI code
STA-971	Wrong register type
STA-990	Record type does not exist
STA-991	Number of fields in your register do not match with the requested.
STR-925	RC record with no information added
STX-040	ExctgPty. Field is mandatory
STX-042	Field should be a text string of no more than 20 characters
STX-070	Client identification. Field is mandatory
STX-072	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.
STX-073	Field should be a text string of no more than 6 character
STX-160	Client identification. Field is mandatory

STX-162	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.
STX-163	Field should be a text string of no more than 6 character
STX-292	Field should be a text string of no more than 4 characters
STX-360	MIC code. Field is mandatory
STX-362	Field should be a text string of no more than 4 characters
STX-572	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.
STX-573	If person 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).
STX-592	If person 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.
STX-593	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). /
STX-760	Shortcode. Field is mandatory.
STX-762	The reported value should be a string of 20 characters
STX-800	BuySell. Field is mandatory.
STX-802	Field should be a text string of no more than 1 characters
STX-850	Action. Field is mandatory.
STX-852	Field should be a text string of no more than 4 characters
STX-862	Field should be a text string of no more than 4 characters
STX-892	Field should be a text string of no more than 1 characters
STX-900	Decision maker type. Field is mandatory.
STX-902	Field should be a text string of no more than 1 characters
STX-922	Field should be a text string of no more than 1 characters
STX-930	Order type. Field is mandatory.
STX-932	Field should be a text string of no more than 3 character
STX-940	OrderID. Field is mandatory.
STX-942	Field should be a text string of no more than 12 character
STX-950	Date. Field is mandatory.
STX-952	Field must be populated with a valid date in the following format: YYYY-MM-DD
STX-962	Field should be a text string of no more than 1 character
STX-972	Field should be a text string of no more than 1 character
STX-980	Shortcode type. Field is mandatory.
STX-982	Field should be a text string of no more than 2 characters

VB records

This type of records, which are generated after 23:30, contain information from BME to the Member relative to state in which the orders remain once the process of consolidation of information received in the order and in the files submitted by the member has been completed.

Its structure is as follows:

No	Field	Information	Description
1	TypeReg	VB	Record type.
2	Date	YYYY-MM-DD	Date of the order whose information is uncompleted. (only for RC)
3	Tipo_Err	RI,RC	Indicates if it is uncompleted because of: <ul style="list-style-type: none"> • RI: an identifier has been used for which no additional data has been provided. • RC: code 5 predefined has been used and no additional information of the order has been provided. • VA: order has coherence error
4	Tipo_RI	CT, DW, EW	If type_Err='RI', it will inform of the type of identifier that is necessary to submit and has not been submitted.
5	Tipo_Ord	ORD, QUO, BLO, RFQ, PLV, FON	If type_Err='RC' it will inform about the type of order for which the necessary information has not been submitted.
6	BuySell	B-Buy S-Sell	If type_Err='RC' it will inform about the side of the order for which the necessary information has not been submitted. (Only if it is RC).
7	Id		Number of order if it is RC and short code of the record if it is RI.
8	ErrCd		Error Code.
9	ErrDscrptn		Description of the Error.

6. Corrections

As per Commission Delegated Regulation (EU) 2017/580, members must report details of orders related with financial instruments before end of day of D+1.

In terms of ORK, the updating of any field of an order implies a new record in its log and the consolidation of the new data contributed for successive entries. Both the original records and the notifications of changes will remain on the records.

Since ORK feeds on orders entered into the exchange, as long as an order persists in the exchange all modification must be done within the exchange. This modification will naturally flow to the ORK.

Corrections described on this section may be used once the order **is not on the market anymore**. Provided an order persists in the exchange, corrections made on the ORK will not have any effect on the order.

Also, when an order has gone to the historical area, (see “ORK historical management“ within the section “2. Types of records”) cannot be modified

Fields that can be modified in a correction

Details of the ORK fields that can be modified are as follows:

ORK field number	Description
2	Direct Electronic Access (DEA)
3	Client identification code
4	Investment decision within the firm
5	Execution within the firm
7	Trading capacity
8	Liquidity provision activity

“Direct Electronic Access (DEA)”, “Trading capacity” and “Liquidity provision activity” fields are not amendable in SENAF markets.

Method 1. Batch amendment

This method can be used to change as a batch all data associated with a short code, decision-maker or executor within the entity, for all orders involved.

To do this, the member must resend the RI-DW or RI-EW record with the appropriate duly modified data.

This new RI-DW or RI-EW record with the same identifier and new decision maker and / or associated executor description, will replace the previous one that is modified.

In addition, a massive correction may be done of the fields (2) DEA, (7) Trading capacity and (8) Liquidity provision activity (in the SENAF market case only field 8 could be modified). For this purpose, DA record will be used, linking the short code of

the client (CT), decision maker within the firm (DW), or executor within the firm (EW) with the new data provided. This connection will produce that all the orders using the chosen identifier, change their values for the 2, 7 and 8 aforementioned fields to the values indicated on the DA record. If any of the orders that is going to be modified with a DA record is alive in the exchange, DA record will be rejected and no change will be applied. If an order is alive, these three field can only be modified at the exchange.

As the aim of DA record is to amend existing trades, it must not contain a later date than D-2 (with D being the submitting day).

Structure of the DA record:

No.	Field	Data	Description
1	TypeReg	DA	Record type.
2	ExctgPty	LEI	LEI of the entity that enters the order.
3	TrdnVn	MIC	MIC of market generating the record. The character "*" (asterisk) could be used to inform that the record is valid for all MICs.
4	Initial Date	YYYY-MM-DD	Initial date of the order to be amended in format YYYY-MM-DD
5	Final Date	YYYY-MM-DD	Final date of the order to be amended in format YYYY-MM-DD
6	Type Id Ref	CT,DW,EW	It indicates the reference identifier type that will be used.
7	Id Ref		Reference identifier number that will be used.
8	DEA	1,0 (True/False)	DEA identifier.
9	TradCap	DEAL, MTCH, AOTC	Capacity identifier.
10	LiqProvAct	1,0 (True/False)	Liquidity provider activity identifier.

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Method 2. Individual amendment

To amend any data that can be modified, market member must send a registration RC record to amend decision maker and executor information. To amend ownership data a deregistration RC record and then a registration RC record must be submit. Further information about RC record functioning can be found in chapter 2.

7. Examples

Example 1. Corresponds to example 43 in the ESMA Guidelines. Document with reference ESMA/2016/1452

A trader supervised by the head office of an American Firm, Firm F with LEI 549300ATRSCPTXGNEI40 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.

The operator of Firm F enters code 0 in the “client identification number” field of the order bulletin as the entity is trading on its own account. As a predefined code is used, there is no need to send an associated RI-CT record at zero.

It is assumed that the DW and ES short code identifiers are 120 and 125, respectively, for which an associated long code must be sent with the following format:

No.	Field	RI-DW RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	549300ATRSCPTXGNEI40
4	MIC	XMRV
5	Starting_Date	2018-04-01
6	Ending_Date	2018-04-01
7	Identifier	120
8	SubRegister	DW
9	Dcsn_typePrsn	P
10	Dcsn_Algo	
11	Dcsn_Othr_SchNm	CONCAT
12	Dcsn_Othr_Id	US19770912JON#DEWIT

No.	Field	RI-EW RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	549300ATRSCPTXGNEI40
4	MIC	XMRV
5	Starting_Date	2018-04-01
6	Ending_Date	2018-04-01
7	Identifier	125
8	SubRegister	EW
9	Exct_typePrsn	P
10	Exct_Algo	
11	Exct_Othr_SchNm	CONCAT
12	Exct_Othr_Id	HU19800413ADAM#JONES

**Data in grey have been assumed for the examples, they are not given in the heading .*

Example 2. Corresponds to example 82 in the ESMA Guidelines. Document with reference ESMA/2016/1452

Investment Firm X (DEA client) with LEI 12345678901234500000 uses the membership code of Investment Firm Y (DEA provider) with LEI 549300P0EH641RMF7T94 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 123456789 is responsible for the execution.

The operator of the Investment Firm enters the CT and EW short code identifiers only as the decision-maker was not within the Firm (DW). In this case, it is assumed that the identifiers are 122 and 159, respectively, for which an associated long code must be sent with the following format:

No.	Field	RI-CT RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	549300P0EH641RMF7T94
4	MIC	XMRV
5	Starting_Date	2018-08-01
6	Ending_Date	2018-08-01
7	Identifier	122
8	SubRegister	CT
9	PType	P
10	LEI	
11	Prsn_SchmeNm	CONCAT
12	Prsn_Id	FR19620604JEAN#COCTE

No.	Field	RI-EW RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	549300P0EH641RMF7T94
4	MIC	XMRV
5	Starting_Date	2018-08-01
6	Ending_Date	2018-08-01
7	Identifier	159
8	SubRegister	EW
9	Exct_typePrsn	A
10	Exct_Algo	123456789
11	Exct_Othr_SchNm	
12	Exct_Othr_Id	

**Data in grey have been assumed for the examples, they are not given in the heading.*

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 M on 1 June 2018 at 14:51:09.123 at a price of EUR 32.50 using an algorithm with identifier ALGO12345.

The operator of Firm Y enters the CT, DW and ES short code identifiers in the order bulletin, which are assumed to be the identifiers 188, 114 and 127, respectively, for which an associated long code must be sent with the following format:

No.	Field	RI-CT RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	5493007EY8MYC8PNZP26
4	MIC	XMRV
5	Starting_Date	2018-04-01
6	Ending_Date	2018-04-01
7	Identifier	188
8	SubRegister	CT
9	PType	LEI
10	LEI	123456123456123
11	Prsn_SchmeNm	
12	Prsn_Id	

No.	Field	RI-DW RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	5493007EY8MYC8PNZP26
4	MIC	XMRV
5	Starting_Date	2018-04-01
6	Ending_Date	2018-04-01
7	Identifier	114
8	SubRegister	DW
9	Dcsn_typePrsn	P
10	Dcsn_Algo	
11	Dcsn_Othr_SchNm	CONCAT
12	Dcsn_Othr_Id	ES12345678TRADER#UNO

No.	Field	V-EW RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	5493007EY8MYC8PNZP26
4	MIC	XMRV

5	Starting_Date	2018-07-01
6	Ending_Date	2018-07-01
7	Identifier	127
8	SubRegister	EW
9	Exct_typePrsn	A
10	Exct_Algo	ALGO12345
11	Exct_Othr_SchNm	
12	Exct_Othr_Id	

**Data in grey have been assumed for the examples, they are not given in the heading.*

Example 4. Aggregated order on equity informing of holder reference.

Firm E1 receives a request to sell 9000 securities of Client A with holder reference number 1234567890123456789 and 1000 securities of Client B with holder reference number ABCDEFGHIJKLMNOPQRST to close out its open positions in TELEFONICA stocks.

Firm E1 performs a transaction on its own account in market XMAD to sell 10,000 TELEFONICA stocks. The Firm uses various algorithms for making the transaction decision and sending it to the market.

The operator of Firm E1 enters the CT, DW and EW short code identifiers in the order bulletin. For the first, as it is an aggregated order, the field must be completed with the value 1 (value preassigned to aggregated orders AGGR). For the others, it is assumed that the identifiers are 222 and 333, respectively, for which an associated long code must be sent with the following format:

No.	Field	RI-DW RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	549300470IY7S220K805
4	MIC	XMAD
5	Starting_Date	2017-05-18
6	Ending_Date	2017-05-18
7	Identifier	222
8	SubRegister	DW
9	Dcsn_typePrsn	A
10	Dcsn_Algo	1234ALGO
11	Dcsn_Othr_SchNm	
12	Dcsn_Othr_Id	

No.	Field	RI-EW RECORD
1	TypeReg	RI
2	Action	A
3	ExctgPty	549300470IY7S220K805
4	MIC	XMAD

5	Starting_Date	2017-05-18
6	Ending_Date	2017-05-18
7	Identifier	333
8	SubRegister	EW
9	Exct_typePrsn	A
10	Exct_Algo	456ALGO
11	Exct_Othr_SchNm	
12	Exct_Othr_Id	

**Data in grey have been assumed for the examples, they are not given in the heading.*

Example 5. Trade individually informed through RC record

The investment services entity X sends a buy order to the market XMAD of 1000 lots for Client A. Client A has conferred power of representation to the advisory entity E. The investment services entity X has send the order to the market M through algorithm “1234 ALGO”.

The order is introduced in the system using short code 5 in the fields “Client Identification”, “Decision within the firm” and “Execution within the firm”. The order is received on the market with OrderID 1237.

Subsequently, entity X submits the following RC record:

No	Field	RC RECORD
1	TypeReg	RC
2	Action	A
3	ExctPty	5493007EY8MYC8PNZP26
4	TrdnVn	XMAD
5	TipoOrden	ORD
6	OrderID	12377412
7	Fecha	2018-02-01
8	BuySell	B
9	PType	P
10	LEI	
11	Prsn_SchmeNm	NIDN
12	Prsn_Id	ES456789V
13	Dcsn_typePrsn	N
14	Dcsn_Algo	
14	Dcsn_Othr_SchNm	
16	Dcsn_Othr_Id	
17	Exct_typePrsn	A
18	Exct_Algo	ALGO12345
19	Exct_Othr_SchNm	
20	Exct_Othr_Id	
21	DEA	

22	TradCap
23	LiqProvAct

ANNEX 1: Fields Format

RI record format. Identifier record

Nº	RTS 22	Field	Type	Long	Information
1		TypeReg	Char	2	RI
2		Action	Char	1	A-Registration/Modification B-Deregistration
3	4	ExctgPty	Char	20	Executing entity LEI
4		MIC	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	Char	20	ClientID when the subregister is CTDcsnwFirm 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, DW or EW

SubRegister CT of Clients Format

Nº	RTS 22	Field	Type	Long	Information
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_Sc hmeNm	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.

SubRegister DW of decisor makers “within Firm” Format

Nº	RTS 22	Field	Type	Long	Information
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 decision 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.

SubRegister EW of executors “within Firm” Format

Nº	RTS 22	Field	Type	Long	Information
1		SubRegister	Char	2	EW
2	59	Exct_typePrsn	Char	1	P-Person A-Algorithm 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.

RC record format

	Field	Type	Long	Description	
Trade Data	1	TypeReg	Char	2	RC
	2	Action	Char	1	A- Registration/Modification B- Deregistration
	3	ExctPty	Char	20	Legal Entity Identifier
	4	TrdnVn	Char	4	MIC
	5	OrderType	Char	3	ORD – Simple Order QUO – Quote Order BLO – Agreed price trade RFQ – Request for quote PLV – Settlement value positions FON – Funds trading
	6	OrderID	Char	52	
	7	Date	Char	10	YYYY-MM-DD
	8	BuySell	Char	1	B-Buy S-Sell
Trade Holder	9	PType	Char	4	LEI, P, PNAL, AGGR, N
	10	LEI	Char	20	Legal entity identifier
	11	Prsn_SchmeNm	Char	6	NIDN, CONCAT
	12	Prsn_Id	Char	35	National_ID
Decision within firm	13	Dcsn_typePrsn	Char	1	P-Person A-Algorithm N-There is no decision within the firm
	14	Dcsn_Algo	Char	50	Algorithm code
	15	Dcsn_Othr_SchNm	Char	6	NIDN, CONCAT
	16	Dcsn_Othr_Id	Char	35	National_ID
Execution within firm	17	Exct_typePrsn	Char	1	P-Person A-Algorithm N-There is no execution within the firm
	18	Exct_Algo	Char	50	Algorithm code
	19	Exct_Othr_SchNm	Char	6	NIDN, CONCAT
	20	Exct_Othr_Id	Char	35	National_ID
Additional Data	21	DEA	Char	1	1,0 (True/False)
	22	TradCap	Char	4	DEAL, MTCH, AOTC
	23	LiqProvAct	Char	1	1,0 (True/False)

DA record format– Additional data register

No.	Field	Type	Long	Description
1	TypeReg	Char	2	DA
2	ExctgPty	Char	20	LEI Id.
3	TrdnVn	Char	4	MIC code
4	F_Inicial	Char	10	YYYY-MM-DD
5	F_Final	Char	10	YYYY-MM-DD
6	Type_Id_Ref	Char	2	CT / DW / EW
7	Id_Ref	Char	20	Shortcode
8	DEA	Char	2	1,0 (True/False)
9	TradCap	Char	4	DEAL, MTCH, AOTC
10	LiqProvAct	Char	20	1,0 (True/False)