

MiFID II – Registration of “short codes” and algorithms via the Upload Function

v 1.9



Short code upload of National IDs and Legal Entity Identifiers (LEI)

Which new order fields will EEX introduce?

EEX will introduce a range of new fields in order entry messages, including but not limited to:

<ClientID>

<Investment Decision Maker Qualifier>

<Investment Decision Maker>

<Execution Trader Qualifier>

<Execution Trader>

EEX will introduce these new fields in the order entry messages to meet the requirements with regard to the maintenance of relevant data relating to orders in financial instruments. Trading venues are obliged to be able to supply regulators with a wide range of order-related data upon request.

EEX additionally requires this information for the purposes of transaction reporting to the competent national regulators.

How to fill the new order fields using shortcodes

- EEX provides a mapping service to allow clients to submit a dedicated file to the Member Section Portal ([Member Section - Deutsche Börse Group \(deutsche-boerse.com\)](https://www.deutsche-boerse.com)) with a mapping table of short codes used at the order entry and the corresponding long codes that will be used for transaction reporting to the regulators.
- To provide flexibility to our clients, EEX allows clients to employ their own short codes. Any mappings are valid until the provided „valid-date“ within the file.
- Following fields in the order message need to be filled with a shortcode, which needs to be mapped to a LEI or a National-ID

<Client_ID>

<Execution Trader>*

<Investment Decision Maker>*

* in the case that the trader itself is the responsible person for execution/investment decision the field can be left blank in the order (no need for use a short code) – EEX will take the National-ID of the trader (mapping by trader_id) from the member/trader reference data

Initial upload of shortcode mapping

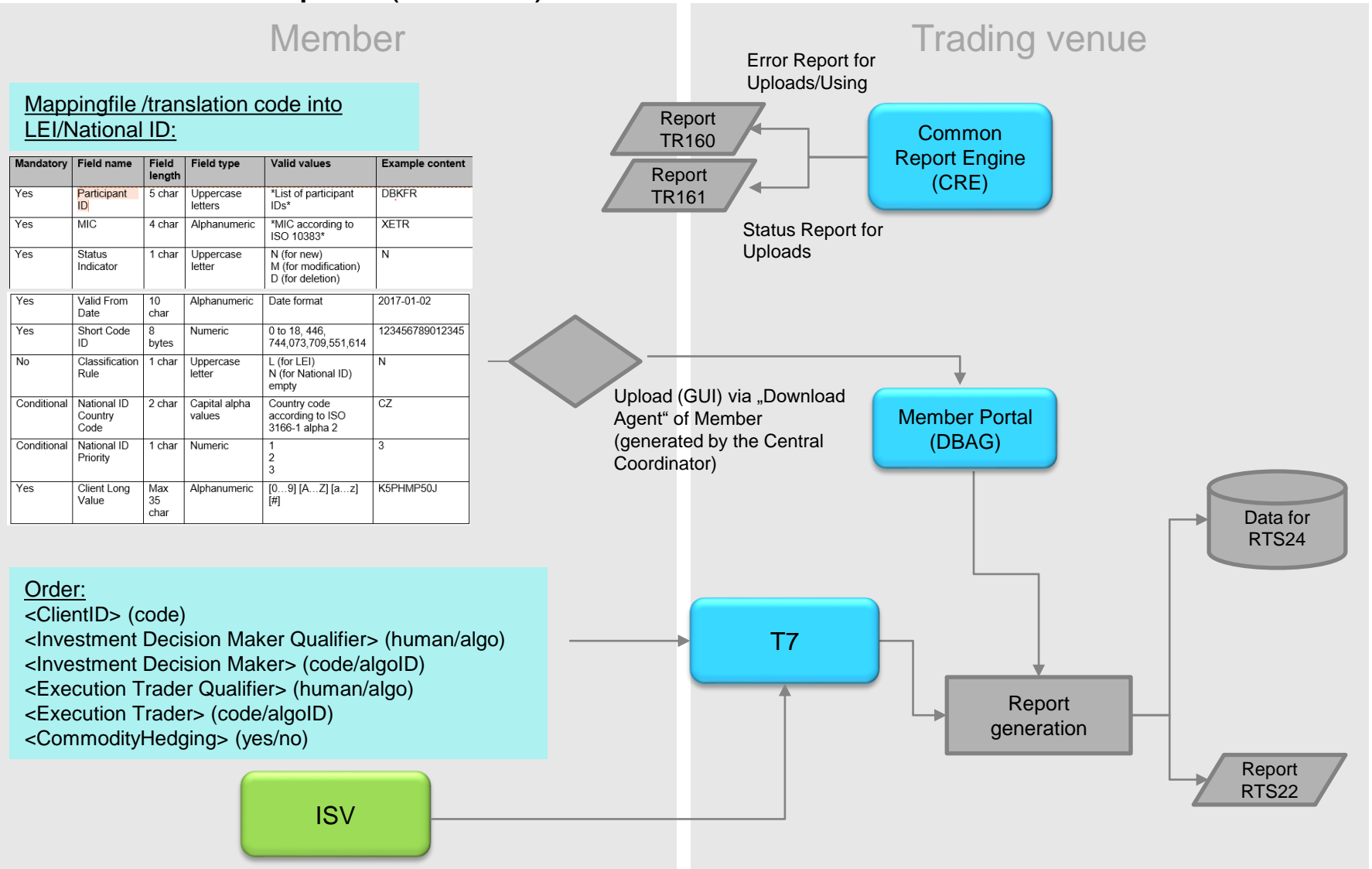
- EEX recommends to prepare such a mapping file with all relevant codes if the persons acting as **Execution Trader** or **Investment Decision Maker** are usually different from actual trader entering the order.
- The complete mapping file can be uploaded to the Member Section Portal once, without the need for any further upload unless changes or additions become necessary.
- Not furthermore valid mapping data sets should be deleted by the the member.



In case the fields **<Execution Trader>** and **<Investment Decision Maker>** are not populated within the order message, EEX will use the National_ID of the trader who has entered the order. The National_ID is therefore a mandatory information and a precondition for the admission of all traders.

- For more details, please read the chapter 3 of the „Information handbook for audit trail, transaction and other regulatory reporting under the MiFID II/ MiFIR regime” here: [20210503 ReportingHandbook RTS22 24 v3.0 \(eurex.com\)](#)

New MiFID T7 fields as data basis for Audit Trail Report (RTS24) and Transaction Report (RTS22)



File format, specification and limitations

- The file should be Comma Separated Values (CSV) format with UTF-8-Encoding for uploading Client ID
- The file must be less than 100 MB in size
- Files larger than 100 MB in should be split into small
- The <Valid from date> has to be > than the yesterdays business day

Only the download agent user for the specific market (XEEE), is able to upload the respective data for the market (XEEE) into the Member Section

Known Limitations

- The data should be separated by commas
- EEX will start with a limited amount of parallel uploads per minute to protect the systems. In case the upload capacity is exceeded, you will receive an error message. We kindly ask you to try again shortly afterwards
- Trading Participants should firstly upload all the applicable IDs so that the full ID portfolio is available at the exchange
- Afterwards, on a daily basis, a delta file should be uploaded, which adds new IDs to the ID portfolio and removes IDs that are not required any more
- The sample files on slide 6 are intended for illustration only

Specification Table

Mandatory	Field name	Field length	Field type	Valid values	Example content
Yes	ParticipantID	5 char	Uppercase letters	„list of member ID’s“	ABCEX
Yes	MIC	4 char	Alphanumeric	„MIC according ISO 10383“	XEEE
Yes	Status Indicator	1 char	Uppercase letter	N (for new)	N
				M (for modification)	
				D (for deletion)	
Yes	Valid from date	10 char	Alphanumeric	Date format: YYYY-MM-DD	2017-09-18 (the date has to be >= today-1!)
Yes	Short Code ID	19 digits	Numeric	0-9999999999999999999 <i>! dont use left-hand zeros</i>	9876
Conditional	Classification Rule	1 char	Uppercase letter	L (for LEI)	N
				N (for National ID)	
				Empty**	
Conditional	National ID Country Code	2 char	Capital alpha values	Country code according ISO 3166-1 alpha 2	CZ
Conditional	National ID Priority	1 char	Numeric	1	1
				2	
				3	
Yes	Client Long Value	Max 35 char	Alphanumeric	[0..9] [A..Z] [a..z]	65788945*
				[#]	

* Without National Country code

** only in case for „Long value“ uploads of AGGR, PNAL and NORE

Example for new upload

The member ELGEX wants to upload a short codes + National_ID for a natural person:

Person: Frank Bachmann

Short code= „1608“ / Long value (National_ID)= “19750731FRANKBACHM“

Field		value
1	Participant_ID	ELGEX
2	MIC Code EEX	XEEE
3	New/modification/cancelation	N
4	Valid From	2017-12-21
5	Short code	1608
6	Type (National_ID (N) or LEI (L))	N
7	Country Code (only for National_ID)	DE
8	Priority (only for National_ID)	1
9	Long Value	19750731FRANKBACHM

EGLEX,XEEE,N,2017-12-21,1608,N,DE,1,19750731FRANKBACHM

Example for uploads of AGGR, PNAL and NORE

If you intend to use the industry standard short codes (1, 2 or 3), please upload in the respective upload mapping file the following data records:

Aggregated

ABCEX,XEEE,N,2021-01-17,1,,,,AGGR

Pending allocation

ABCEX,XEEE,N,2021-01-17,2,,,,PNAL

NORE

ABCEX,XEEE,N,2021-01-17,3,,,,NORE

Short code values 1-3 are recommended to be used for the fix values

- “1” and “2” for ClientID and the relevant long code value AGGR and PNAL
- “3” for Execution ID and the relevant long code NORE

Further details are described here: [20210503 ReportingHandbook RTS22 24 v3.0 \(eurex.com\)](#)

Example for deletion

The member ELGEX wants to delete a short code/National_ID for a natural person:

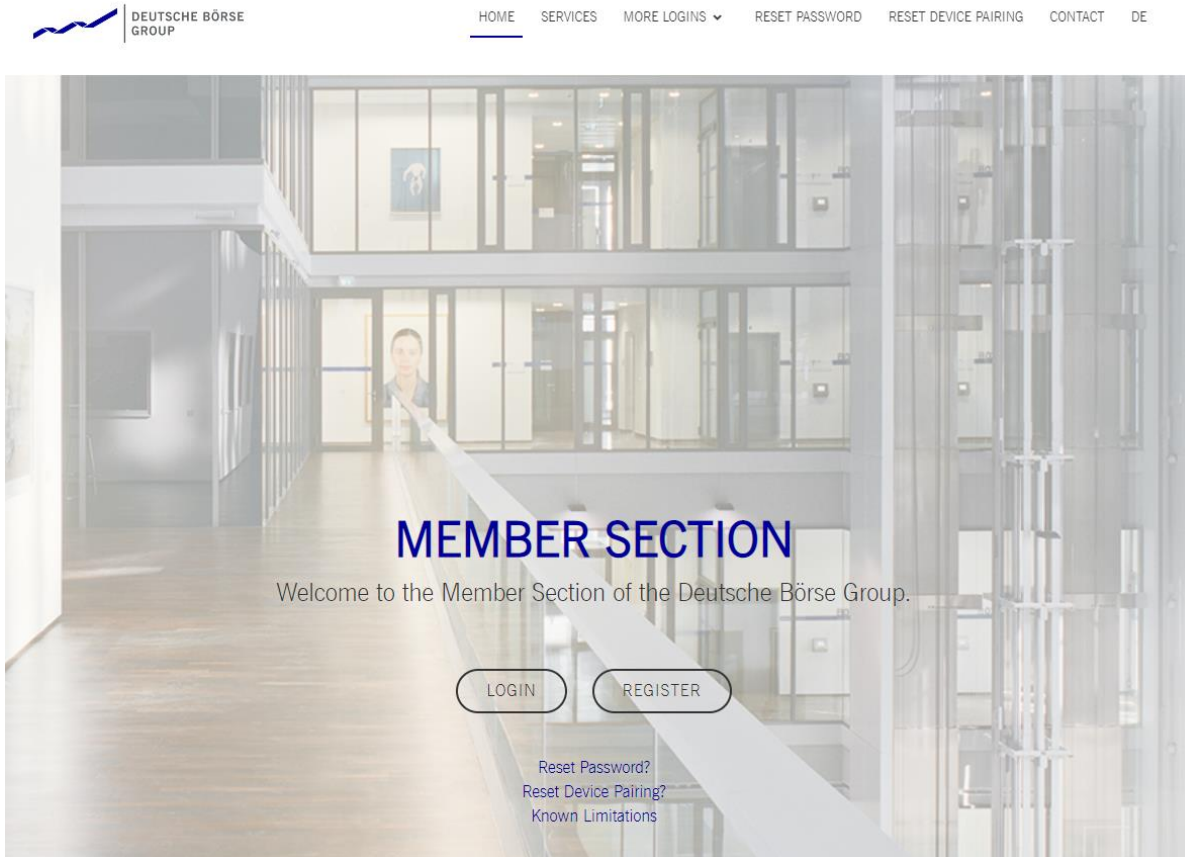
Short code= „1608“ / Long value (National_ID)= “19750731FRANKBACHM“

Field		value
1	Participant_ID	ELGEX
2	MIC Code EEX	XEEE
3	New/modification/cancelation	D
4	Valid From (last valid date for using this short code!)	2021-12-21
5	Short code	1608
6	Type (National_ID (N) or LEI (L))	N
7	Country Code (only for National_ID)	DE
8	Priority (only for National_ID)	1
9	Long Value	19750731FRANKBACHM

ELGEX,XEEE,D,2021-12-21,1608,N,DE, 19750731FRANKBACHM

Welcome to the Member Section

Login to the Member Section ([Member Section - Deutsche Börse Group \(deutsche-boerse.com\)](https://www.deutsche-boerse.com))



Please login to the Member Section with the **Download Agent*** provided by your Central Coordinator (in case EEX acts as Central Coordinator, please contact our Service Connectivity Team (technology@eex.com))

*How to create a Download-Agent? Find here a video (explained for EUREX but 1:1 applicable for EEX): <http://www.eurexchange.com/exchange-en/resources/eu-regulations/mifid-mifir/explanation-videos>

Upload File

Client Identification Upload

2. Click on "Client Identification Upload"

1. Click on „Company Administration“

3. Please enter the relevant information and upload your prepared Client Identification data (csv file)

Use always „XEEE“ for the MIC Code field (operating MIC)!

Example for Client Identification Upload:

ParticipantID,MIC,StatusIndicator,Validfromdate,ShortcodeID,Classificationrule,NationalIDCountryCode,NationalIDpriority,Clientlongvalue

ABCEX,XEEE,N,2017-06-27,9876,N,CZ,2,65765433
 ABCEX,XEEE,N,2017-06-27,1234,N,DE,1,19900401JOHN#DOE##

Upload Result / Webservice

*From: **FILEUPLOAD@DEUTSCHE-BOERSE.COM** [mailto:FILEUPLOAD@DEUTSCHE-BOERSE.COM]*

Sent: Wednesday, 13. September 2017 12:36

*To: **Email Customer Recipient**<info@abcbank.com> Subject: File successfully uploaded*

The file has been uploaded successfully at 13.09.2017 12:35:31

Service: Client Identification Upload XEEE

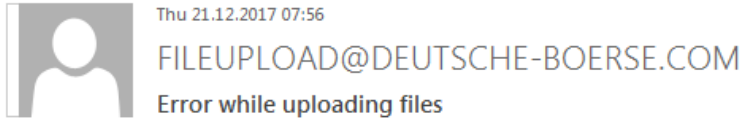
Market: XEEE

MemberID: e.g. ABCEX

Environment: Production or Simulation

***Please note, this positive feedback about the upload is a pure technical message. You should check in addition reports TR160-TR161 for content related validation results.**

Response email for the negative case:



An Raik Dahl

Nachricht Error_Messages_21.12.2017_085534.csv (918 B)

The file uploaded at 21.12.2017 08:55:34 contains errors listed in the attached file.

Service: Client Identification Upload XEEE

Market: XEEE

MemberID: ELGEX

Environment: S

The negative email contains in addition an excel file with more details about the issues (here: example for using a wrong memberID):

	A	B	C	D	E
	Line;Field;Message				
	1;	"PARTICIPANT_ID";	"Invalid value for field Participant ID"		
	2;	"PARTICIPANT_ID";	"Invalid value for field Participant ID"		
	3;	"PARTICIPANT_ID";	"Invalid value for field Participant ID"		
	4;	"PARTICIPANT_ID";	"Invalid value for field Participant ID"		

New reports TR160 and TR161 on Common Report Engine (CRE*)

The following two reports are available in order to keep informed in terms of the uploads:

Error report TR160

There are error reports of the short and long codes the participant provides the trading venue with on a daily basis. The reports are available on the CRE.

The report includes the errors and warnings resulting from the upload file and resulting from entering missing short codes into the trading system in the order entry.

Name: TR160 Identifier Mapping Error

Status report TR161

There are status reports of the actual short and long codes the participant provides the trading venue cumulated with on a daily basis. The reports are available on the CRE.

Name: TR161 Identifier Mapping Status

For more information please refer to the respective XML Report Manuals ([T791.1.0.1_Rep_Public.pdf \(eurex.com\)](#)).

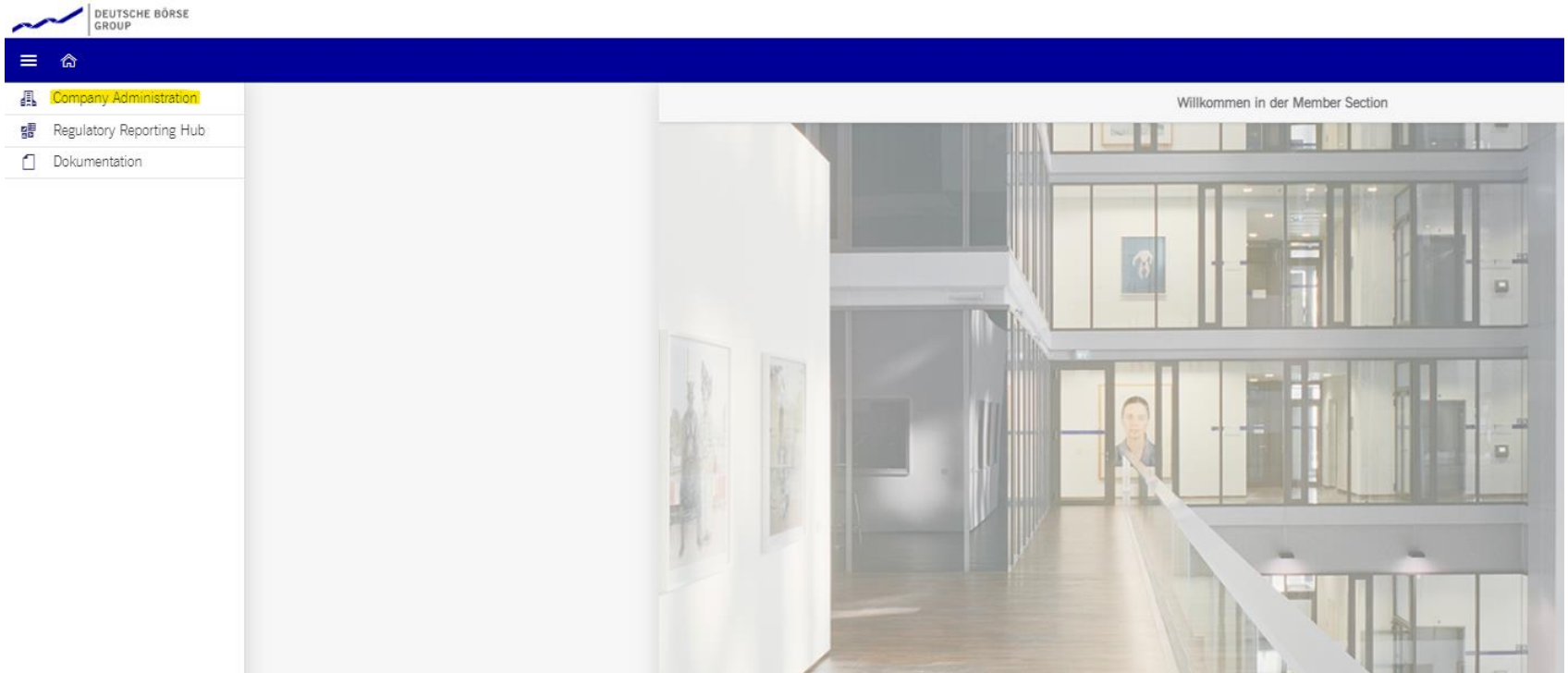
* Access to CRE is possible for each member of EEX. Please use the following form for application: [t06----setup-for-common-report-engine-for-distribution-of-eurex-reports-data.pdf \(ecc.de\)](#)

Algorithm registration (Algorithm ID upload)

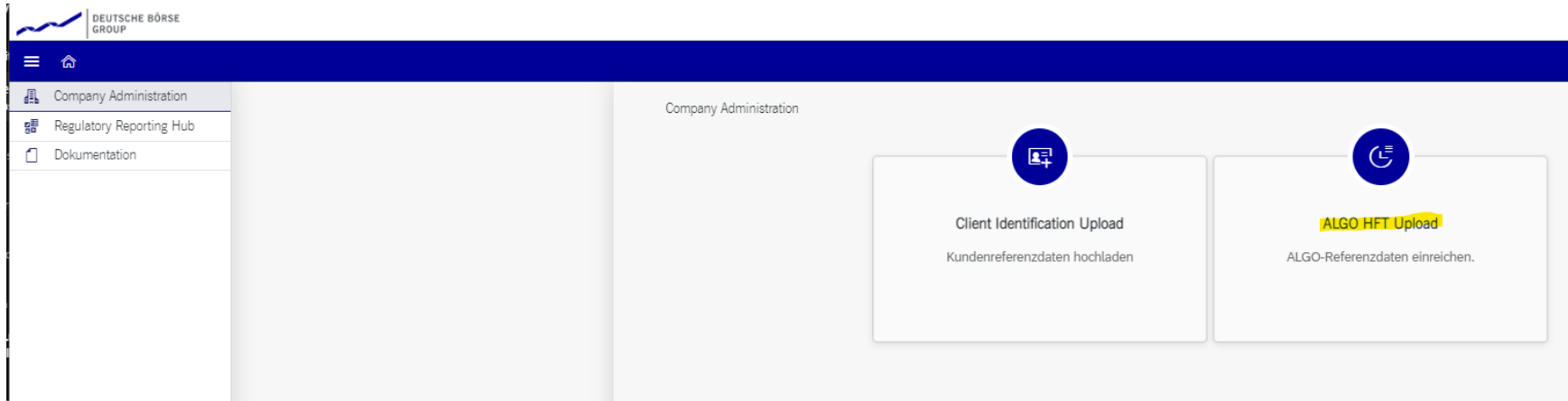
Access and upload

Precondition for the algorithm registration/algorithm ID upload is exactly the same as described for the short code upload before. A member needs a user „Download Agent“ in the Member Portal, who is able to process the upload.

1. Choose Company Administration



2. Choose Algo HFT Upload



3. Fill the fields and choose the prepared upload file

Algo HFT Upload

Fill your EEX Member ID (5 digits)

*Markt:

*Member Id:

*Umgebung:

*E-Mail:

*CSV File:

Antwort:

Use always „XEEE“ for the MIC Code field (operating MIC)!

Select the environment: Production or Simulation

Press the Upload button

Upload Result / Webservice

*From: **FILEUPLOAD@DEUTSCHE-BOERSE.COM** [mailto:FILEUPLOAD@DEUTSCHE-BOERSE.COM]*

Sent: Wednesday, May 4 2022 10:47

*To: **Email Customer Recipient**<info@abcbank.com>*

Subject: File successfully uploaded

The file has been uploaded successfully at 04.05.2022 10:47:34

Service: ALGO HFT Upload XEEE

Market: XEEE

MemberID: ABCEX

Environment: S

***Please note, this positive feedback about the upload is a pure technical message. You should check in addition reports TR162-TR163 for content related validation results.**

Response email for the negative case:

From: **FILEUPLOAD@DEUTSCHE-BOERSE.COM**
[mailto:FILEUPLOAD@DEUTSCHE-BOERSE.COM]
Sent: Wednesday, May 4 2022 10:59
To: **Email Customer Recipient**<info@abcbank.com>
Subject: *Error while uploading files*

The file uploaded at 04.05.2022 10:59:40 contains errors listed in the attached file.

Service: ALGO HFT Upload XEEE

Market: XEEE

MemberID: ABCEX

Environment: S

The negative email contains in addition an excel file with more details about the issues (here: example for using a wrong date format):

Line;Field;Message

1;"UPLOAD_DATE";"Wrong format for field Valid From Date"

2;"UPLOAD_DATE";"Wrong format for field Valid From Date"

Fileformat

The upload file is a CSV file, i.e. comma separated (not semicolon). The file format has to be ASCII and the file size is limited to 5 megabyte.

Table: Example file structure

UploadDate	ValidFrom	AlgoID	ResponsibleID
2022-05-04	2022-05-04	22578	john.doe@abcbank.com
"UploadDate" provides the date the algoID registration is uploaded. Valid values and mandatory length: [0-9]{4}-[0-9]{2}-[0-9]{2}	The valid from date provides the date the algoID registration shall be valid. Date format is YYYY-MMDD with the following valid values [] and mandatory length {}: [0-9]{4}-[0-9]{2}-[0-9]{2}. The date must be greater the upload date as algoIDs have to be certified and registered before usage	This field holds the numerical value of an algoID with the following valid values [] and mandatory length {}: [0-9]{1,19}	This trader has to be an admitted trader at EEX.

PLEASE NOTE: header specification (case sensitive) has to be applied otherwise the file will be rejected

Data record example:

UploadDate,ValidFrom,AlgoID,ResponsibleID

2022-05-04,2022-05-04,22578,john.doe@abcbank.com

2022-05-04,2022-05-04,335123,john.doe@abcbank.com

New reports TR162 and TR163 on Common Report Engine (CRE*)

The following two reports are available in order to be kept informed in terms of the uploads:

Error report TR162

This report provides a cumulative overview of errors of the previous business day in relation to AlgoIDs. The report is provided per business unit and trading venue on a daily basis. The errors are those of trading day t-1. This report is only available as XML report

Name: TR162 Algo HFT Error

Status report TR163

This report provides a cumulative overview of valid registered AlgoIDs of the previous business day, per business unit and trading venue on a daily basis. This report is only available as XML report.

Name: TR163 Algo HFT Status

For further information please refer to the respective XML Report Manuals ([T791.1.0.1_Rep_Public.pdf \(eurex.com\)](#)).

* Access to CRE is possible for each member of EEX. Please use the following form for application: [t06----setup-for-common-report-engine-for-distribution-of-eurex-reports-data.pdf \(ecc.de\)](#)