



WIENER BÖRSE ... ATX PRIME ... ATX ... WIENER BÖRSE ... VIENNA STOCK EXCHANGE  
... ATX ... VIENNA STOCK EXCHANGE ... ATX PRIME ... ATX ... WIENER BÖRSE ...

## Collection of Member Reference Data at WBAG

RTS 24: Specifying the organisational requirements for the maintenance of relevant data

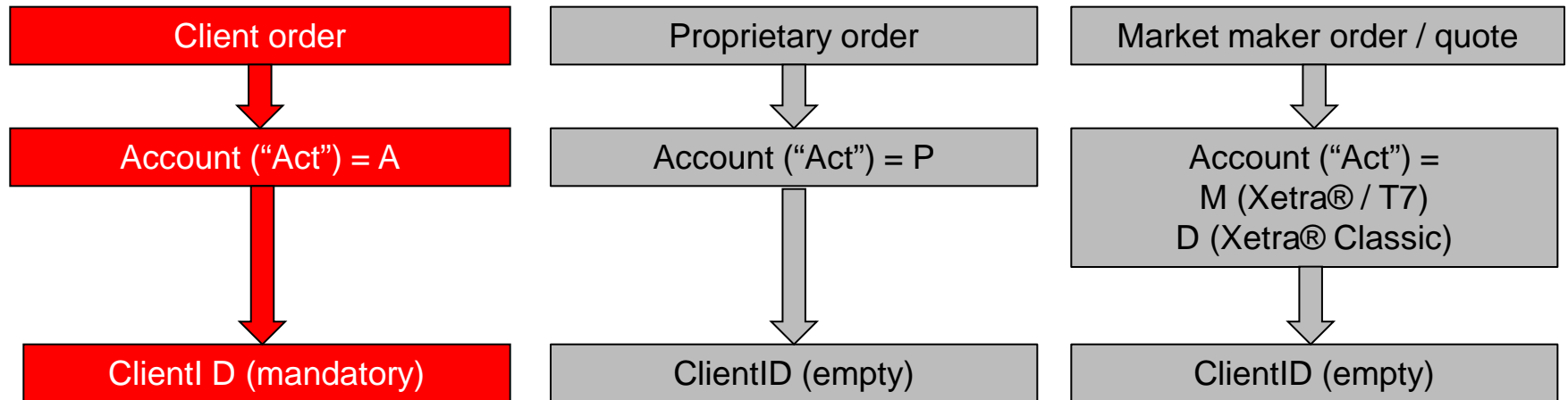


## Short Code Solution

- In order to comply with RTS 24 – “ Record Keeping Requirements for Trading Venues” WBAG needs to obtain additional data from its trading members
- WBAG follows the EU-wide industry “short code solution”
- Members of the WBAG shall insert Client ID, execution and investment decision using the logic described as follows



# Short Codes for client identification codes (“Client ID”)



Short Codes for:

LEI (legal entity)	Short code
National ID (natural person)	Short code
AGGR (aggregated order)	1
PNAL (pending allocation)	2

## Execution ID and Execution Qualifier

Execution decision taken within / outside of the member	Execution decision is taken by	Execution Qualifier	Execution Identifier	Reporting of Execution decision to NCA
within	registered trader who submits order / quote	natural pers.	empty	National ID of the entering trader
		2 (ETS, GUI)		
		24 (ETI)		
within	natural person, who isn't the registered trader who submits order / quote	natural pers.	short code	National ID
		2 (ETS)		
		24 (ETI)		
within	primarily an algorithm	algorithm	Algo ID	Algo ID
		1 (ETS, GUI)		
		22 (ETI)		
outside	client	natural pers.	3	"CLIENT"
		2 (ETS, GUI)		
		24 (ETI)		

## Investment ID and Investment Qualifier

Investment decision taken within / outside of the member	Investment decision is taken by	Investment Qualifier	Investment Identifier	Reporting of Investment decision to NCA
within	registered trader who submits order / quote	natural pers.	empty	National ID of the entering trader
		2 (ETS, GUI)		
		24 (ETI)		
within	natural person different from registered trader who submits order / quote	natural pers.	short code	National ID of the decision maker
		2 (ETS, GUI)		
		24 (ETI)		
within	algorithm	algorithm	Algo ID	Algo ID
		1 (ETS, GUI)		
		22 (ETI)		
outside	client (“acting on any capacity”)	blank	blank	blank



## Data collection (1)

Data	decision	ID	Code within the system	Data collection by	Initial collection until	Future process
ID of the entity which submitted the order		LEI of the member	Member ID	Collection by Market Operations	Already completed	Part of the admission process of a new member
ID of the registered trader who submitted the order	Investment	National ID	Trader ID	Collection by Market Operations	End of November	Part of the admission process of a new trader
	Execution					
ID of natural person within member, who isn't registered trader	Investment	National ID	Short code	Upload file	End of November	daily
	Execution					
Test certification of an algorithm	Investment	Algo ID	Short code	Upload file	End of November	Only in case of updates
	Execution					
Client ID	Investment	Client ID	Short Code	Upload file	End of November	daily
	Execution					



## Data collection (2)



**Member IDs (LEI) and Trader IDs (National ID) are collected manually by Market Operations**



**IDs of natural persons within a member who are not registered traders (National ID) are collected by a separate file “INHOUSE”**



**Certification of testing the algorithms prior to the deployment or substantial update of a trading algorithm or trading strategy by submitting the AlgoID plus information of upload in production environment by a separate file “ALGO”**

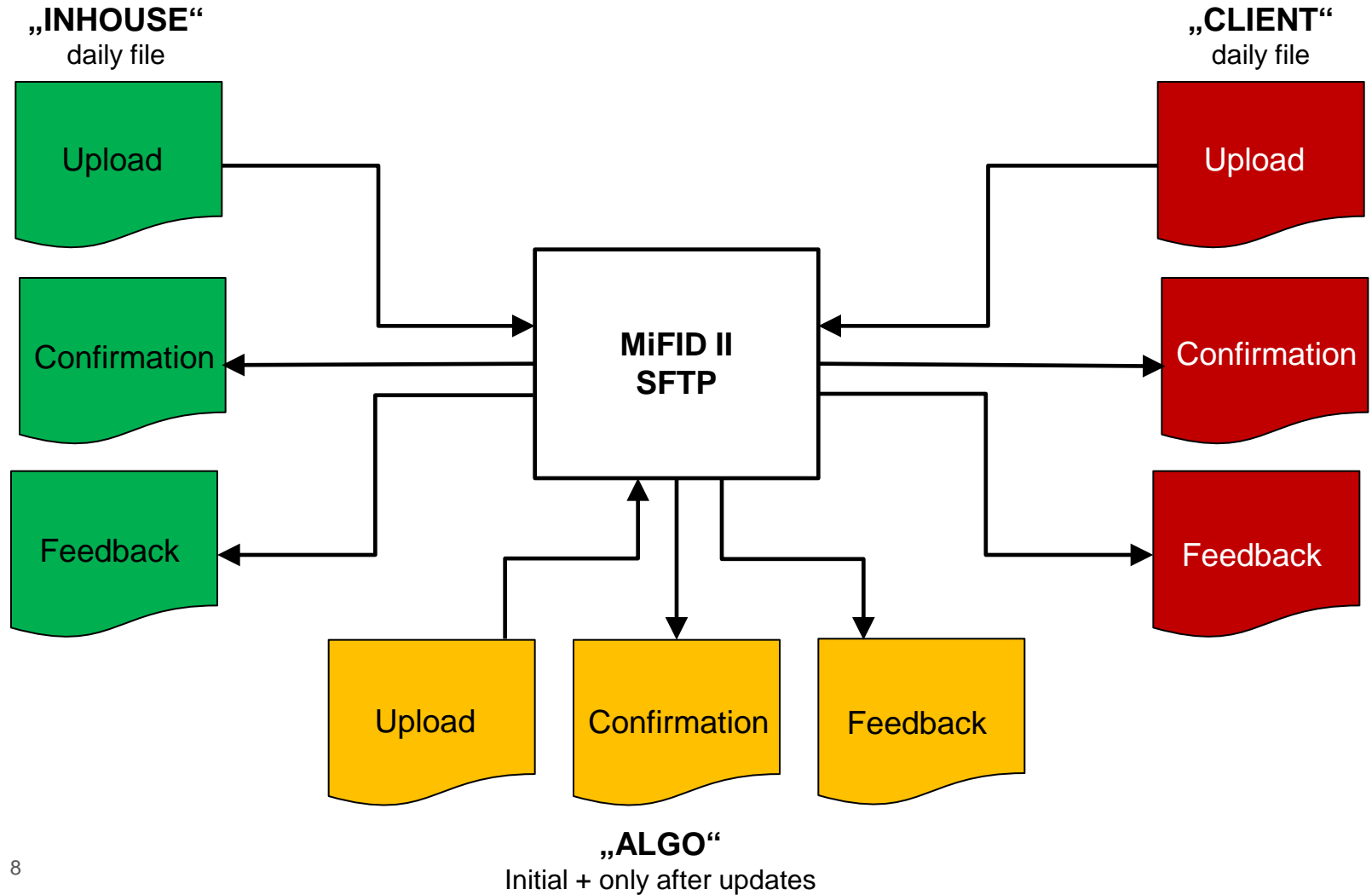
**Please note: provision is only necessary in case of updates (e.g. releases, new algorithms, substantial changes of existing algorithms)**



**IDs of clients (Client ID) of a member are collected by a separate file “CLIENT”**



# File processing







# Member related Info (Examples)

## Short Code

## Identification

	Short Code	Identification	
Bank A	None → (member ID)	LEI	12345678901
Reg. Trader: John Doe (citizen of GB)	None → (Trader ID)	UK	Insurance No. 555347892000
Non-Reg. Person: Thomas Swift (citizen of GB)	1234	UK	Insurance No. 135791357913
Algorithm 12	3	Algo ID	ALGO12
Bank B	None → (member ID)	LEI	908765432109
Reg. Trader: Peter Mustermann (citizen of Austria)	None → (Trader ID)	AT	CONCAT AT19721010PETERMUSTE
Non-Reg. Person: Franz Schiller (citizen of Germany)	3567	DE	CONCAT AT19680501FRANZSCHIL
Algorithm 5	2	Algo ID	ALGO5

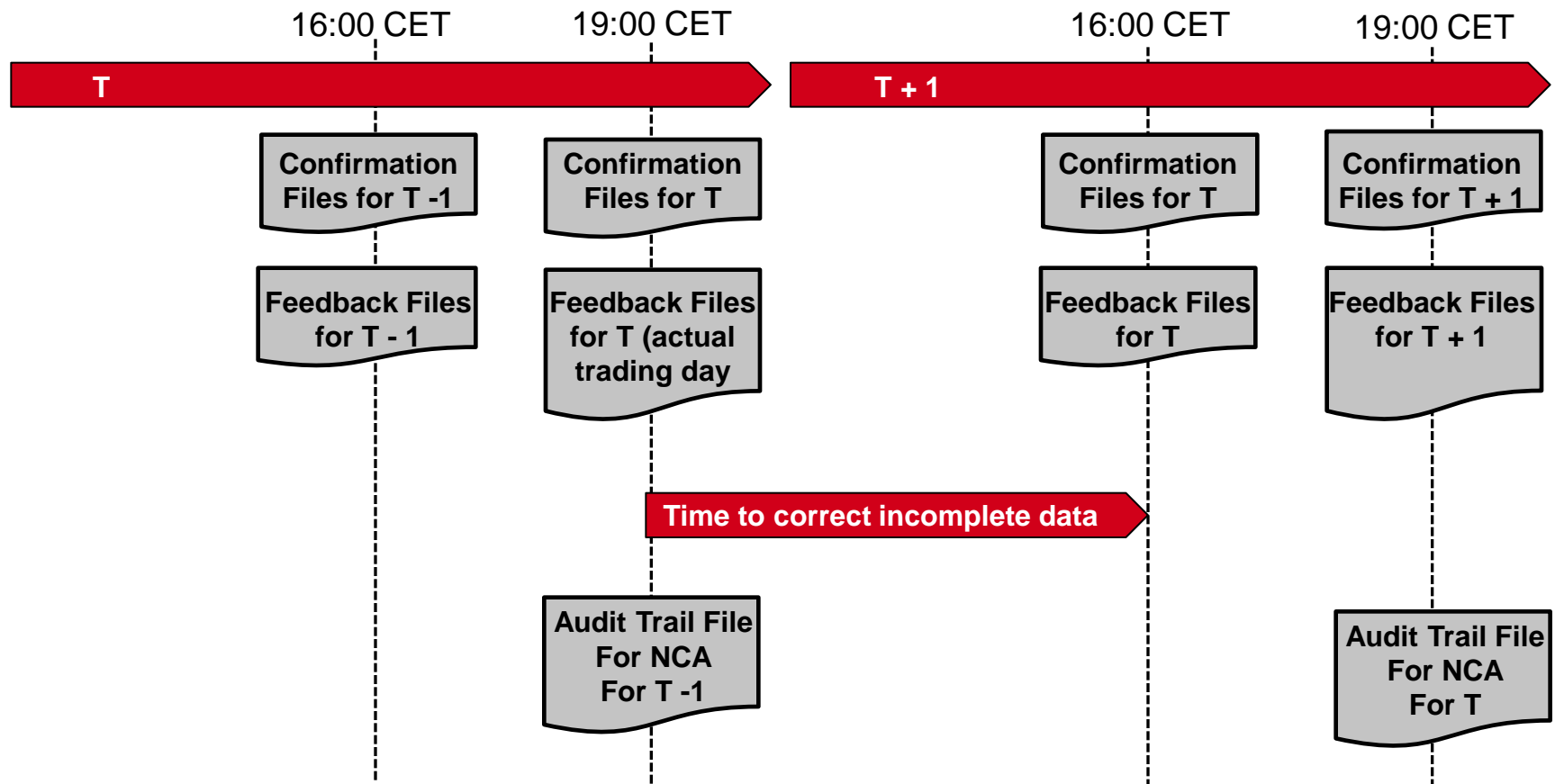


# Client related Info (Examples)

	Short Code		Identification	
Bank A	None → (member ID)		LEI	12345678901
Maximilian Headroom (citizen of GB)	4711	UK	Insurance No.	82842181999
Hypercorp Ltd	1891		LEI	094791471991
Client Algorithm 7	3		Algo ID	ALGO7
Bank B	None → (member ID)		LEI	908765432109
Franz Schubert (citizen of Austria)	7890	AT	CONCAT	19700918FRANZSCHUB
Megainvest AG	5486		LEI	9210003727947



# Timeline for daily upload and check routines





# Format specification

## “Client Info Reporting File”

- **Header part:** `###<Member-ID>`                      **Example:** `###ABCVI`
- **Footer part:** `###<Date and time of creation>;<Num_data_records>`
- **Date and time of creation:** Format "YYYY-MM-DD hh:mm:ss" (in CET)
- **Num\_data\_records:** Number of data lines (not including header and footer lines)
- **Common properties:** Field separator: Tab (ASCII 09)
- **Filename-convention:** `CLIENT_INFO_<Member-ID>_<yyyymmdd>.DAT`
- **Data record format:**

Req.	Field Name	Field Length	Field Type	Valid Values	Example Content
Yes	MIC	Char(4)	Alphanumeric	MIC acc. to ISO 10383	XVIE
Yes	StatusIndicator	Char(1)	Uppercase Letter	N (new) M (modify) D (delete)	N
Yes	ValidFrom	Char(10)	Date	Date Format "yyyy-mm-dd"	2018-01-03
Yes	ShortCodeID	8 bytes	Numeric	0-18446744073709551614	123456789456
Yes	Classification	Char(1)	Uppercase Letter	L (for LEI) N (for National ID)	N
Yes	NatIDCtryCode	Char(2)	Capital Alpha Values	Country Code according to ISO 3166-1 alpha 2	AT
No	NatIDPrio	Char(1)	Numeric	1 2 3	1
Yes	ClientLongValue	Char(35)	Alphanumeric		AT19670310FRANZMUSTE





# Format specification “Confirmation File” for Client Info

- **Header part:** `###<Member-ID>;<Status>` Example: `###ABCVI;OK` or `###ABCVI;ERROR`
- **Footer part:** Same as for “Client Info Reporting File”
- **Filename-convention:** `CLIENT_INFO_CONFIRMATION<Member-ID>_<yyyymmdd>.DAT`
- **Data record format:** same as for “Client Info Reporting File” + 2 additional fields

Req.	Field Name	Field Length	Field Type	Valid Values	Example Content
....					
Yes	Confirmed	Char(1)	Boolean	“Y” / “N” (Yes/No)	Y
No	Error	Char(50)	Alphanumeric	Error in Field <Field Name> Missing Field <Field Name>	Error in Field “Valid From”



# Format specification “Feedback File” for Client Info

- Header and Footer Part: Same as for “Client Info Reporting File”
- Filename-conv.: CLIENT\_INFO\_FEEDBACK\_<MEMBER\_ID>\_<TRADING\_DATE>.DAT

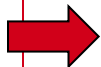
Field	Spec	Description
MIC	Char(4)	MIC code of the place of trade (e.g. “XVIE”)
TraderID	Char(11)	Name of Trader in trading system (e.g. “ABCVITRDABC”)
ShortCodeID	8 bytes numeric	ID in trading system (short code)

# Format specification

## “Inhouse Info Reporting File”

- **Header part:** ###<Member-ID>                    Example: ###ABCVI
- **Footer part:** ###<Date and time of creation>;<Num\_data\_records>
- **Date and time of creation:** Format "YYYY-MM-DD hh:mm:ss" (in CET)
- **Num\_data\_records:** Number of data lines (not including header and footer lines)
- **Common properties:** Field separator: Tab (ASCII 09)
- **Filename-convention:** INHOUSE\_INFO\_<Member-ID>\_<yyyymmdd>.DAT
- **Data record format:**

Req.	Field Name	Field Length	Field Type	Valid Values	Example Content
Yes	MIC	Char(4)	Alphanumeric	MIC acc. to ISO 10383	XVIE
Yes	StatusIndicator	Char(1)	Uppercase Letter	N (new) M (modify) D (delete)	N
Yes	ValidFrom	Char(10)	Date	Date Format "yyyy-mm-dd"	2018-01-03
Yes	ShortCodeID	8 bytes	Numeric	0-18446744073709551614	123456789456
Yes	Classification	Char(1)	Uppercase Letter	L (for LEI) N (for National ID)	N
Yes	NatIDCtryCode	Char(2)	Capital Alpha Values	Country Code according to ISO 3166-1 alpha 2	AT
No	NatIDPrio	Char(1)	Numeric	1 2 3	1
Yes	ClientLongValue	Char(35)	Alphanumeric		AT19671010JOSEFMUSTE





# Format specification “Confirmation File” for Inhouse Info

- **Header part:** `###<Member-ID>;<Status>` Example: `###ABCVI;OK` or `###ABCVI;ERROR`
- **Footer part:** Same as for “Inhouse Info Reporting File”
- **Filename-convention:** `INHOUSE_INFO_CONFIRMATION<Member-ID>_<yyyymmdd>.DAT`
- **Data record format:** same as for “Inhouse Info Reporting File” + 2 additional fields

Req.	Field Name	Field Length	Field Type	Valid Values	Example Content
....					
Yes	Confirmed	Char(1)	Boolean	“Y” / “N” (Yes/No)	Y
No	Error	Char(50)	Alphanumeric	Error in Field <Field Name> Missing Field <Field Name>	Error in Field “Valid From”





# Format specification “Feedback File” for Inhouse Info

- Header and Footer Part: Same as for “Inhouse Info Reporting File”
- Filename-conv.: INHOUSE\_INFO\_FEEDBACK\_<MEMBER\_ID>\_<TRADING\_DATE>.DAT

Field	Spec	Description
MIC	Char(4)	MIC code of the place of trade (e.g. “XVIE”)
TraderID	Char(11)	Name of Trader in trading system (e.g. “ABCVITRDABC”)
ShortCodeID	8 bytes numeric	ID in trading system (short code)

# Format specification

## “Algo Info Reporting File”

- **Header part:** ###<Member-ID>                      Example: ###ABCVI
- **Footer part:** ###<Date and time of creation>;<Num\_data\_records>
- **Date and time of creation:** Format "YYYY-MM-DD hh:mm:ss" (in CET)
- **Num\_data\_records:** Number of data lines (not including header and footer lines)
- **Common properties:** Field separator: Tab (ASCII 09)
- **Filename-convention:** ALGO\_INFO\_<Member-ID>\_<yyyymmdd>.DAT
  
- **Data record format:**

Req.	Field Name	Field Length	Field Type	Valid Values	Example Content
Yes	MIC	Char(4)	Alphanumeric	MIC acc. to ISO 10383	XVIE
Yes	AlgoID	8 bytes	Numeric	0-18446744073709551614	123456789456
Yes	UploadTime	Char(19)	yyyy-mm-dd hh:nn:ss	Time format	2017-10-23 13:00:12
Yes	BeginTime	Char(19)	yyyy-mm-dd hh:nn:ss	Time format	2017-10-23 13:00:12
Yes	EndTime	Char(19)	yyyy-mm-dd hh:nn:ss	Time format	9999-12-31 23:59:59
Yes	Uploader	Char(50)	Alphanumeric		HARALD ALGOTRADER



# Format specification “Confirmation File” for Algo Info

- **Header part:** `###<Member-ID>;<Status>` Example: `###ABCVI;OK` or `###ABCVI;ERROR`
- **Footer part:** Same as for “Client Info Reporting File”
- **Filename-convention:** `ALGO_INFO_CONFIRMATION<Member-ID>_<yyyymmdd>.DAT`
- **Data record format:** same as for “Algo Info Reporting File” + 2 additional fields

Req.	Field Name	Field Length	Field Type	Valid Values	Example Content
....					
Yes	Confirmed	Char(1)	Boolean	“Y” / “N” (Yes/No)	Y
No	Error	Char(50)	Alphanumeric	Error in Field <Field Name> Missing Field <Field Name>	Missing Field “Uploader”



# Format specification “Feedback File” for Algo Info

- Header and Footer Part: Same as for “Client Info Reporting File”
- Filename-conv.: ALGO\_INFO\_FEEDBACK\_<MEMBER\_ID>\_<TRADING\_DATE>.DAT

Field	Spec	Description
MIC	Char(4)	MIC code of the place of trade (e.g. “XVIE”)
TraderID	Char(11)	Name of Trader in trading system (e.g. “ABCVITRDABC”)
ShortCodeID	8 bytes numeric	ID in trading system (short code)