



## Xetra® Circular 34/2017

### Action required! High priority!

Please note: This circular is only available in English language.

Date: 09.10.2017

Group of Recipients: **MiFID II Project Managers, Compliance Staff**, Xetra® Project Coordinators  
Please forward the following letter to all other responsible persons

### Reminder MiFID SFTP Registration for Record Keeping Data Reporting of Inhouse Investment and Execution Decision Makers

Dear Members,

With this circular we would like to remind you on the registration of your MiFID SFTP account as announced in our circular 30/2017, Annex V. The respective registration form is also attached to this circular.

Please return the filled form as soon as possible but latest by end of October 2017 to ensure timely setup of your account and enable data upload testing.

Note that provision of confirmation and feedback files as outlined in circular 30/2017, Annex III and IV is scheduled to be made available end of November.

#### **Reporting of Inhouse Investment and Execution Decision Makers**

Member feedback to circular 30/2017 unveiled missing data provision according to RTS24 (Record Keeping Requirements) for Wiener Boerse. For proprietary trading models WBAGs current solution just covers registered traders as Investment and Execution Decision Makers.

As also non admitted persons may take the investment and execution decision of proprietary flow, additional data provision of members to WBAG is required which containing information on these "inhouse" persons.

Consequently, in addition to the already announced "Client Info Reporting File" a new "Inhouse Info Reporting File" shall be made available, which will be structured similarly to the "Client Info Reporting File".

#### **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 (Members shall provide the following data)

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	Only "N" (for NationalID) (LEI not applicable)	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	InhouseLongValue	Char(35)	Alphanumeric		<b>AT19671010JOSEFMUSTE</b>

Table 2: data format for provision of inhouse execution and investment decision makers

**\* CONCAT has to include NatIDCtryCode**

As the description implies, a full file or a delta file can be sent and will be processed accordingly.

### Confirmation-File:

Immediately after 16:00 CET and 19:00 CET WBAG will process a formal check of the provided data and will generate a confirmation file in the same location as the file processed including the result of the formal verification.

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	Information	Char(50)	Alphanumeric	Error in Field <Field Name> Missing Field <Field Name>	Error in Field "Valid From"

Table 3: data format for confirmation of provision of inhouse execution and investment decision makers

The field "Information" is only sent back, if field "Confirmed" is set to "N"



## Feedback-File:

On a daily basis WBAG will check the completeness of data provided after 16:00 CET for the previous trading day and short after 19:00 for the current trading day.

This is done by checking if the required information is available for all short codes found in current trading day data resp.in the previous trading day.

As a result, a feedback file is provided by WBAG, including all short codes found in the trading system data, for which no inhouse information had been provided.

## Format specification:

### Data record layout

Field	Spec	Description
MIC	Char(4)	MIC code of the place of trade (e.g. "XVIE")
ShortCodeID	8 bytes numeric	ID in trading system (short code)

Table 4: data format for feedback on missing execution and investment decision makers

Header and Footer Part: Same as for "Client Info Reporting File"

Filename-conv.: INHOUSE\_INFO\_FEEDBACK\_<MEMBER\_ID>\_<TRADING\_DATE>.DAT

Members have provided all relevant data for a respective trading day, when the feedback file for this trading date contains header and footer record only.

**Please note:** Provision of Confirmation Files and Feedback Files by WBAG will be rolled out by end of November 2017. Data upload can be tested beforehand as soon as registration of the MiFID SFTP account is processed.

Should you have any further question on our MiFID II Implementation Project, please contact our MiFID II Project Office via <mailto:mifidproject@wienerborse.at> or alternatively by phone +43-1-53165-218 or 183.

Kind regards  
Wiener Boerse AG  
MiFID II & Xetra® - Project Teams

