

part of eex group



MiFID II/MiFIR Reporting Description

30.12.2024
Leipzig

Ref. 0002B

Table of Contents

Introduction	5
1.1 Aims of this Document	5
1.2 Target Group of this Document	5
1.3 Contact Details and Availability	5
1.4 Glossary	5
Reporting Details	6
2.1 Introduction and Infrastructure	6
2.2 Commodity Derivative Position Reporting	6
2.3 Commodity Derivative Transaction Reporting	7
2.4 MiFID Instrument File	8
Preconditions	9
3.1 Provision of Master Data	9
3.2 Account Set-up & Access	9
Usual Workflow	10
4.1 Provision of Instrument Files	10
4.2 Provision of Draft Position Reports	10
4.3 Provision of Draft Transaction Reports	11
4.4 Amendment of Draft Position Reports	11
4.5 Amendment of Draft Transaction Reports	12
4.6 Validation of Participant Reports	12
Required Data for Positions	14
5.1 End-Client Identification	14
5.1.1 Position Holder ID	14
5.1.2 Position Holder Category	14
5.1.3 Email Address of Position Holder	15
5.1.4 Ultimate Parent Entity ID	15
5.1.5 Email Address of Ultimate Parent Entity	15
5.1.6 Parent of Collective Investment Scheme Status	15
5.2 Position Breakdown	15

5.3	Position Account	16
5.4	Risk Reducing Indicator	16
5.5	Static Attributes	16
Required Data for Transactions		17
6.1	Review of Key Attributes	17
6.1.1	Trading Capacity	17
6.1.2	Investment Decision ID	18
6.1.3	Investment Execution ID	19
6.1.4	ID Type	19
6.1.5	Branch Country	19
6.1.6	Buyer-Seller-Details	20
6.1.7	Risk Reducing Indicator	20
6.2	Executing Entity ID	21
6.3	Short Codes	21
6.3.1	Related Attributes	22
6.3.2	National ID Types	22
6.3.3	AGGR, PNAL, and NORE	22
6.3.4	Order Entry and Trade Registration	23
6.4	Algo IDs	25
6.5	Static Attributes	25
SFTP Server		27
7.1	Access to the SFTP Server	27
7.2	Folder Structure	27
7.3	Simulation and Test Environment	28
Instrument File Specification		29
8.1	File Naming Convention	29
8.2	Attribute Details	29
Format and Schema Details (Positions)		32
9.1	Position Report Format and Schema	32
9.2	Position Report Structure	32
9.3	File Naming Convention	33

9.4	Report Reference Number	33
	Format and Schema Details (Transactions)	34
10.1	Transaction Report Format and Schema	34
10.2	Transaction Report Structure	34
10.3	File Naming Convention	34
10.4	Trade Reference Number	35
10.5	Trading Venue Transaction Identification Code (TVTIC)	36
	Acknowledgements Files	37
11.1	File Naming Convention	37
11.2	Attribute Details	37
11.3	Error Codes	38
11.4	Warning Codes	39
11.5	Technical Validation	39
11.6	Field IDs (Positions)	40
11.7	Field IDs (Transactions)	42
	References	43
12.1	European Commission	43
12.2	EEX AG	43
12.3	ESMA	43
12.4	EUREX	44
12.5	FCA	44

Introduction

1.1 Aims of this Document

This document aims at describing the preconditions workflow, and specifications for the use of the MiFID II/MiFIR Reporting by Participants. In this context the following aspects will be presented:

- Preconditions for Participants of the **MiFID II/MiFIR Reporting**
- Possibilities for communication between the **Participants** and **EEX AG**
- Description of the steps related to the reporting of the **Participant Reports**

Please note: EEX AG cannot and does not provide legal advice in the context of this document and any document related hereto. Therefore, all statements or descriptions made in this document shall not be considered as being legal advice. Please be aware, that further regulatory requirements than those outlined in this document, could apply to your firm.

1.2 Target Group of this Document

This document is addressed to Participants that have concluded the MiFID II/MiFIR Reporting Agreement.

1.3 Contact Details and Availability

In case of any questions related to the MiFID II/MiFIR Reporting please contact our Reporting Services department under the following contact details:

- Phone: +49 341 2156 380
- E-Mail: mifid-mifir-reporting@eex.com

1.4 Glossary

Term	Definition
GUI	Graphical User Interface
MIC	Market Identification Code
MiFID II	Markets in Financial Instruments Directive (2014/65/EU)
MiFIR	Markets in Financial Instruments Regulation (2014/600/EU)
NCA	National Competent Authority
XML	Extensible Markup Language
XSD	XML Schema Definition

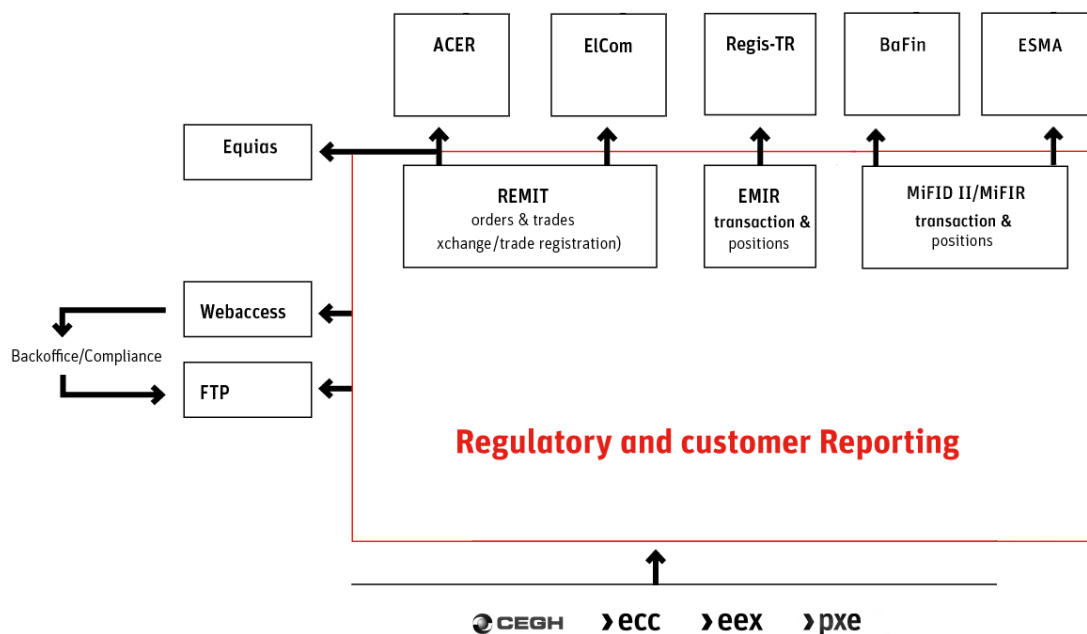
Reporting Details

2.1 Introduction and Infrastructure

MiFID II and MiFIR entered into force on 3 January 2018 with the aim to strengthen the stability and integrity of the financial market. These two reporting obligations require on each Business Day a reporting of positions (end-of-day) and transactions traded in the commodity derivatives and emission allowances. For EEX AG, the reporting must be provided to the related National Competent Authority (NCA) BaFin.

MiFID II position reporting and MiFIR transaction reporting were integrated in EEX AG's reporting solution as shown below:

Reporting Services



2.2 Commodity Derivative Position Reporting

Pursuant to Article 58 paragraph 1 point (b) of [Directive 2014/65/EU \("MiFID II"\)](#), investment firms or market operators operating a trading venue (as defined in Article 4 paragraph 1 number 24 of MiFID II) will be obliged to provide the NCA on each Business Day with a complete breakdown of all positions ("Position Breakdown Data") in commodity derivatives, emission allowances and derivatives thereof ("Commodity Derivatives") traded on that venue ("On-Venue Positions") or registered via trade

registration. This includes positions held by their clients (and the clients of the clients up to the end client).

To enable trading venues to provide such Position Breakdown Data to the NCA, the trading participants must comply with Article 58 paragraph 3 of MiFID II and provide on each Business Day Position Breakdown Data for all Commodity Derivative contracts traded on that venue or registered via trade registration to the respective venue, incl. Position Breakdown Data of their clients (up to the end client).

The aforementioned requirements are substantiated by delegated acts (e.g. Commission Delegated Regulation 2017/565/EU, Commission Delegated Regulation 2017/591/EU and Commission Implementing Regulation 2017/1093/EU).

EEX AG will leverage ECC position data to generate a draft report with all the information available for each exchange member. Every draft report is supposed to be reviewed by the Participant. If required, Participants provide a Participant Report via the Reporting Services SFTP server by amending the draft report or by creating their own report (see chapter [Workflow](#)).

Please note that the position reporting requirement is addressed to trading participants of EEX and exclusively in their capacity as a non-clearing member of ECC. Clearing members are not required to provide position reports, unless their positions refer to their own trading activity and non-clearing member role.

2.3 Commodity Derivative Transaction Reporting

Article 26 of [Regulation 600/2014/EU \("MiFIR"\)](#) forces investment firms or market operators operating a trading venue (as defined in Article 4 paragraph 1 number 24 of MiFID II) which execute transactions in financial instruments to report complete and accurate details of transactions to the NCA as quickly as possible and no later than the close of the following working day.

EEX AG will leverage position transaction data from ECC as well as trade data from the trading system (T7) and combine this information with instrument reference data and configuration data provided by the Participants to create a MiFIR transaction draft report. Every draft is supposed to be reviewed by the Participant. If required, Participants provide a Participant Report via the Reporting Services SFTP server by amending the draft report or by creating their own report (see chapter [Workflow](#)).

As part of Article 26 paragraph 5 of MiFIR there is an obligation for EEX AG to submit on each Business Day a transaction report for non-investment firms and third-country firms to the NCA BaFin. In contrast, investment firms have the sole responsibility to submit their MiFIR transaction report to their relevant NCA. EEX Group will be able to offer the same draft report creation service as stated above. Nonetheless it is assumed that an investment firm might have more complex amendment requirements and in addition to the draft reports, further measures must be implemented.

2.4 MiFID Instrument File

The purpose of the MiFID instrument file is to give the relevant information to create MIFID II position reports and MiFIR transaction reports based on relevant instrument details provided by the exchange. Please see chapter [Provision of Instrument Files](#) for more information.

Preconditions

3.1 Provision of Master Data

The Master Data is necessary for the identification and setup of the Participant's reporting account and its access to the Reporting Services SFTP server. The data must be provided to the Reporting Services department of EEX AG in the context of the conclusion of the MiFID II/MiFIR Reporting Agreement via the Participation Form. This includes the public IP address(es) of the Participant's devices/network to access the SFTP server.

3.2 Account Set-up & Access

After EEX AG received a duly filled and signed MiFID II/MiFIR Reporting Agreement by the Participant the following steps apply:

- EEX AG will send out a notification of acceptance by email to the contact person named in the Participation Form.
- The public IP address(es) provided by the Participant will be whitelisted. EEX AG will inform the IT representative named in the Participation Form when the whitelisting is completed. **Please note:** The whitelisting process may take up to 20 calendar days.
- The Participant is supposed to create a key pair for all upcoming SFTP access authentications and provide the public key to Reporting Services. EEX AG will then implement the public key and send out the SFTP login credentials to the IT representative named in the Participation Form. The Participant will be prompted to change the password after the first login. Please find further information in chapter SFTP Server.

After the necessary preconditions are fulfilled, the MiFID II/MiFIR Reporting will be activated by EEX AG on the date the Participant is admitted to trade products that are obliged to be reported under MiFID II/MiFIR. Details related to the reporting workflow and further technical details can be found in the following chapters.

Usual Workflow

- 1 **EEX AG:** Provision of **MiFID Instrument Files** on the SFTP server earliest at 00:45 a.m. CE(S)T
- 2 **EEX AG:** Provision of **Draft Reports** on the SFTP server between 06:00 and 10:00 a.m. CE(S)T
- 3 **Participant:** Amendment of Draft Reports until 02:00 p.m. CE(S)T
- 4 **Participant:** Upload of a valid **Participant Report** until 02:00 p.m. CE(S)T
- 5 **EEX AG:** Submission of the latest valid **Participant Report** to BaFin after 02:00 p.m. CE(S)T

4.1 Provision of Instrument Files

The MiFID Instrument File contains a list of all instruments that are subject to reporting obligations for end of day positions of the preceding EEX trading day (Business Day) under MiFID II Article 58. The file is provided on each Business Day earliest at 00:45 a.m. CE(S)T on the Reporting Services SFTP server in the folder “MIFID_Instrument_File”.

The purpose of the MiFID Instrument File is to share the relevant instrument details of the preceding Business Day. The details are supposed to be used to create Draft Reports as well as Participant Reports. The file is provided on each Business Day only for Participants that fulfilled the necessary preconditions, see chapter [Preconditions](#). Please note that only files of the last 90 calendar days are available on the Reporting Services SFTP server. Files older than 90 calendar days can be provided after a separate request. See chapter [Instrument File Specification](#) for more details.

4.2 Provision of Draft Position Reports

EEX AG provides a complete position draft report in the ITS 4 format using the “Extended FCA Schema” (please see chapter [Position Report Format and Schema](#)) to Participants via the Reporting Services SFTP server between 06:00 and 10:00 a.m. CE(S)T on each Business Day following an EEX trading day. The holiday calendar of EEX Group is available [here](#).

The draft report is based on ECC position data, member static data and default values provided by the Participant via the Participation Form. The draft considers the Participant as the end-client in terms of position holder details. For the hedge vs. speculative default, members provide a global default value as part of the Participation Form.

Participants are supposed to download and review draft position reports and – if necessary – amend and upload new versions using the Reporting Services SFTP interface. For connectivity parameters and folder structure details see chapter [SFTP Server](#). If the Participant approves the draft report without any need for amendments, no action is required. If no valid Participant Report is provided, EEX AG will submit the draft report to the NCA.

4.3 Provision of Draft Transaction Reports

EEX AG provides a complete transaction draft report using the file format as defined by RTS 22 Annex I and Annex II to Participants via the Reporting Services SFTP server between 06:00 and 10:00 a.m. CE(S)T on each Business Day following an EEX trading day. The holiday calendar of EEX Group is available [here](#).

The draft report is based on trade data of EEX as well as ECC position transaction data, member static data and default values provided by the Participant via the Participation Form. For the hedge vs. speculative default, the global default value of the Participation Form is only populated when the attribute was left empty in the trading interface.

Please note that due to frequent misentries caused by Participants or their corresponding brokers the attribute “Trading Capacity” is not populated with the value entered in the trading interface but defined by the reporting system of EEX AG based on populated short codes, trader, and client IDs as well as buyer and seller details.

Participants are supposed to download and review draft transaction reports and – if necessary – amend and upload new versions using the Reporting Services SFTP interface. For connectivity parameters and folder structure details see chapter SFTP Server. If the Participant approves the draft report without any need for amendments, no action is required. If no valid Participant Report is provided, EEX AG will submit the draft report to the NCA.

Please note that if the Participant is identified as investment firm in the Participation Form, the transaction report will not be submitted to the NCA. This is in accordance with the regulation as investment firms are themselves subject to the reporting requirements under Article 26 MiFIR and are obliged themselves to submit transaction reports to their relevant NCA.

4.4 Amendment of Draft Position Reports

Pursuant to Article 58 of Directive 2014/65/EU (“MiFID II”), *[...] members or participants of regulated markets, [...] and clients of OTFs [shall] [...] report to the [...] market operator operating that trading venue the details of their own positions held through contracts traded on that trading venue at least on a daily basis, as well as those of their clients and the clients of those clients until the end client is reached.”*

Participants can amend the draft report provided by EEX AG or generate a report based on own data sources. Every Participant is supposed to review their reports. Participants with client business are supposed to amend their reports with correct position holder details. While all position holder details are drafted with information of the Participant as executing entity, market access providers are obliged to change all details to the actual position holder as end-client.

All submitted position reports must use the described schema Annex 1 - Position Report Attributes and must include **all** applicable positions of the Participant. Every Participant Report is validated against the Draft Report. The deadline for modifications is 02:00 p.m. CE(S)T. Partial deliveries or reports with

a reduced set of attributes are not supported. Participants are expected to provide reports with products of the regulated market and the OTF market.

Please see detailed information about those attributes in chapter Format and Schema Details (Positions) and information about the obligation for amendments in chapter Required Data for Positions.

4.5 Amendment of Draft Transaction Reports

Participants can amend the draft reports of EEX AG or generate reports based on own data sources. Every Participant is supposed to review their reports. If the Participant identifies incorrect values, the Participant is supposed to amend the concerned attributes. This usually concerns attributes with relation to short codes, algo IDs and branch country codes. Participants who engage brokers to register trades on their behalf must ensure, that all attributes and short codes were entered correctly.

All submitted transaction reports must adhere to the schema provided by EEX AG and must include all the applicable transactions of the Participant. Every Participant Report is validated against the Draft Report. The deadline for modifications is 02:00 p.m. CE(S)T. Partial deliveries or reports with a reduced set of attributes are not supported. Corresponding to the respective provision by EEX AG, Participants are expected to provide reports with products of the regulated market and the OTF market.

Please see detailed information about those attributes in chapter Format and Schema Details (Transactions) and information about the obligation for amendments in chapter Required Data for Transactions.

4.6 Validation of Participant Reports

Participants should provide their Participant Report until 02:00 p.m. CE(S)T on the Reporting Services SFTP server. All submitted Participant Reports must be provided as outlined in chapter Format and Schema Details (Positions) and chapter Format and Schema Details (Transactions) and must include all applicable positions or transactions in accordance with the draft report. Partial deliveries or reduced sets of attributes are not supported.

After the contribution of the Participant Report the file is validated and prepared for further submission to the NCA. Every Participant Report is validated against the Instrument File of the respective business day. This validation shall verify that only relevant instruments are reported and that such are reported with the correct attributes. In addition, the cumulated quantity of positions identified by the same instrument ISIN must meet the quantity of the draft report.

In case of rejections a corrected report is required that must contain the whole set of records of the respective business day. Corrected reports that only contain the rejected records can't be validated properly and are rejected. The validation status of each Participant Report and detailed information about rejected records are shown in the **acknowledgement file** that is created instantly after the Participant Report is processed. For further details please see chapter Acknowledgements Files.

In case a Participant submits several reports for one business day, EEX AG will submit the newest valid report to BaFin. If a Participant does not submit a valid report until 02:00 p.m. CE(S)T, EEX AG reserves the right to submit the Draft Report instead. Any Participant Report that does not meet the deadline for submission or that is submitted to correct historic business days will not be processed automatically. If the deadline is breached, please inform mifid-mifir-reporting@eex.com.

Valid Participant Reports that are submitted to EEX AG at least 10 calendar days after the business day of the reportable event an additional backloading fee applies per report. Please consult the latest version of the [List of Services and Prices of EEX AG](#) for further information.

Please be aware of the following:

- The Participant Report must not contain EUREX trading or clearing data. EUREX Participants must use the dedicated infrastructure for EUREX Participant Reports.
- The report type of every position record must be 'NEWT' while the action type of every transaction record must be 'N'. In case of corrections and reuploads, please stay with 'NEWT' or 'N'. The report type 'AMND' will be automatically corrected to 'NEWT' by the reporting system of EEX AG once position records with that report type are uploaded. Records with report type 'CANC' or action type 'C' are not supported for the data exchange between the Participant and EEX AG and will be automatically rejected.

Required Data for Positions

5.1 End-Client Identification

All attributes are derived from the corresponding positions (EOD) to create the Draft Position Report. Market access providers and Participants with positions booked on agency accounts (A1, A2 etc.) are supposed to review and amend the position holder details to identify the correct end-client. The following attributes must be amended with the Required Data of the end-client.

Key Attribute	XML Schema Tag
Position holder ID	PstnHldr
Position holder category*	PstinHldrCategory
Email address of position holder	PstinHldrCntctEml
Ultimate parent entity ID	PrntEnt
Email address of ultimate parent entity	ParentPstHldrCntctEml
Parent of collective investment scheme status	PstinHldrIsIdpdtInd

*Category as provided by the Participant. Although the population of field <CPRBody/PstinHldrCategory> is not considered mandatory in the extended FCA schema, EEX AG demands a strict population to support the creation of the weekly Commitment of Traders (CoT) report.

Below you will find further descriptions of each key attribute. The technical specification for each attribute can be found in [Annex 1 - Position Report Attributes](#).

5.1.1 Position Holder ID

This attribute identifies the end-client of the respective position.

Example: Company A executes orders or registers trades by using the market access of company B. Company A does not act as direct trading participant, but as indirect trading participant. The resulting position is booked on the account of company B and is part of the draft position report of company B. As EEX AG does not have information about company A as actual end-client, the draft report populates company B as position holder. Company B is obliged to amend the draft report and identify company A as position holder. All above mentioned key attributes must also be amended as they refer to the position holder (company A) and not to the direct trading participant (company B).

5.1.2 Position Holder Category

The categorisation applicable to the nature of the end-client's main business pursuant to Article 58 paragraph 4 of MiFID II in conjunction with the requirements set out in Commission Implementing Regulation (EU) 2017/1093 (ITS 4) for Commitment of Traders (CoT) reports. The category 'Operators with compliance obligations under Directive 2003/87/EC' only applies to positions covering emission allowances. The reporting system of EEX AG will validate the categories of uploaded positions in relation to the position type and to the position holder LEI and will – in case of differences and where possible – automatically correct the category or reject the position report.

5.1.3 Email Address of Position Holder

The email address of the contact of the end-client. Only one address can apply.

5.1.4 Ultimate Parent Entity ID

The company on top of the company structure of the end-client. If there is a private person identified as ultimate parent, the national ID of that person must be used. If there are multiple shareholders identified as ultimate parents, only the main shareholder's national ID must be used. In case no main shareholder can be identified as there is an equal ratio of shares between multiple shareholders the LEI of the company the shares belong to must be used. In case the end-client has no ultimate parent the LEI of the end-client must be used as ultimate parent entity ID as this attribute must not be empty.

In case the ultimate parent is classified as regional administrative body, this entity must not be identified as ultimate parent. Instead, the direct subsidiary of the regional administrative body shall be identified as ultimate parent entity. This may also be the end-client.

Please see chapter [National ID Types](#) for more information about national identifiers.

5.1.5 Email Address of Ultimate Parent Entity

The email address of the contact of the ultimate parent. This address is used by NCAs for any correspondence in relation to aggregated positions. Only one address can apply. In case there is no ultimate parent an email address of the end-client must be used as the attribute must not be empty.

5.1.6 Parent of Collective Investment Scheme Status

The status, if the position holder is a collective investment undertaking that makes investment decisions independently from its parent as set out by Article 4 (2) of the [Commission Delegated Regulation \(EU\) 2022/1302](#) of 20 April 2022. The term 'collective investment undertaking' is equivalent with the position holder category 'investment fund'. Only Participants that fall under the category 'investment fund' must select between 'true' and 'false'. All other Participants must select 'false' as the status does not apply while the attribute must not be left empty.

- True: The position holder is a collective investment undertaking that makes independent investment decisions.
- False: The position holder is not a collective investment undertaking that makes independent investment decisions.

5.2 Position Breakdown

In case various end-clients traded the same instrument the position draft report only shows a cumulated version of each position per instrument ISIN and per trading account (P1, A2 etc.). Participants are obliged to provide a complete breakdown by splitting the position in several parts to identify each end-client with their corresponding position quantity.

When Participants split a draft position the Report Reference Number must be amended for each position to avoid duplicates. The so-called “Participant Component” of the Report Reference Number shall be used for creating individual numbers by counting upwards. You can find more information in chapter Report Reference Number.

5.3 Position Account

This attribute displays the account the position is located on. P account must be used for proprietary trading, A accounts for agency trading, M accounts for market making and G accounts for designated give-ups. The value is derived from the clearing position directly. The XML tag is PstnAcct.

Please see [this webpage](#) of EUREX for more details.

5.4 Risk Reducing Indicator

Indicator of whether the position is risk reduced in relation to the commercial activity. The XML tag for position reporting is RiskRdcInd. The attribute is populated with a global default value as defined in the Participation Form of each Participant.

5.5 Static Attributes

The following attributes are not supposed to be amended. Any attempt to do so might lead to the rejection of the concerned record.

- SubmitterID
- Environment
- Report Status
- Business Day
- ReceivingNCA
- UltimateReceivingNCA
- ReportingEntityId(Type)
- PositionAccountReference
- UniqueInstrumentIdentifier (Instrument ISIN)
- VenueProductCode
- TradingVenueIdentifier
- PositionType
- PositionQuantityUnitOfMeasure
- PositionQuantityUnitOfMeasureDescription
- PositionMaturity

Required Data for Transactions

6.1 Review of Key Attributes

All attributes are derived from the corresponding trade. The Participant is obliged to review these attributes and provide an amended report with the Required Data in case of discrepancies.

Key Attribute	XML Schema Tag	DEAL	AOTC
Trading Capacity	mifirTradingCapacity	n/a	n/a
Investment Decision ID	investmentDecisionId	Mandatory	Empty
Investment Decision ID Type	NATIONAL_ID_CONCAT NATIONAL_ID_NIDN NATIONAL_ID_CCPT	Mandatory	Empty
Investment Decision Branch Country	investmentDecisionBranchCountry	Mandatory	Empty
Investment Execution ID	executionId	Mandatory	Mandatory
Investment Execution ID Type	NATIONAL_ID_CONCAT NATIONAL_ID_NIDN NATIONAL_ID_CCPT	Mandatory	Mandatory
Supervising Branch Country	supervisingBranchCountry	Mandatory	Mandatory
Buyer Details	mifirBuyerDetails	LEI of Executing Entity	LEI or National ID of the Client
Seller Details	mifirSellerDetails	LEI of Executing Entity	LEI or National ID of the Client
Membership Branch Country	branchMembershipCountry	Mandatory	Mandatory
Risk Reducing Indicator	commodityDerivativeIndicator	Mandatory	Mandatory

Below you will find further descriptions of each key attribute. The technical specification for all attributes can be found in [Annex 2 - Transaction Report Attributes](#).

6.1.1 Trading Capacity

This attribute specifies if a trade and its resulting position transaction was executed on the trading participant's own account (proprietary trading), or for the account of a third party as indirect trading participant (agency trading). Two values apply: DEAL (proprietary trading) and AOTC (agency trading). The population of the key attributes strictly depends on whether DEAL or AOTC applies.

EEX Approach: The value is usually determined in the trading front-end or derived from the position account (P1, A2, etc.). However, due to frequent misentries by Participants or their brokers the attribute

‘trading capacity’ is not populated with the value entered in the trading interface but defined by EEX AG’s reporting system based on populated short codes, trader, and client IDs as well as buyer and seller details:

The trading capacity is determined DEAL, when one of these conditions apply:

1. The attribute ‘executing entity ID’ is identical to the attribute ‘buyer ID’ of the transaction in case the buy-sell-indicator refers to ‘B’.
2. The attribute ‘executing entity ID’ is identical to the attribute ‘seller ID’ of the transaction in case the buy-sell-indicator refers to ‘S’.

The trading capacity is determined AOTC, when one of these conditions apply:

1. The attribute ‘executing trader’ of the transaction is NORE (see chapter Short Codes).
2. The attribute ‘client ID’ of the original trade is not empty.
3. The attribute ‘user code’ of the original trade refers to DMA or ORS.
4. The attribute ‘executing entity ID’ is not identical to the attribute ‘buyer ID’ of the transaction in case the buy-sell-indicator refers to ‘B’.
5. The attribute ‘executing entity ID’ is not identical to the attribute ‘seller ID’ of the transaction in case the buy-sell-indicator refers to ‘S’.
6. None of the conditions for DEAL and AOTC applied.

The determination of the attribute ‘trading capacity’ depends on the correct population of short codes. In accordance with Article 7 of the General Conditions to the MiFID II/MiFIR Reporting Agreement (“General Conditions”), Participants that rely on draft reports of EEX AG are supposed to review this attribute and amend incorrect values.

6.1.2 Investment Decision ID

The investment decision maker identified by a combination of a 2-letter country code and a national identifier OR by the algo ID. While the algo ID is directly copied from the order or trade, the national ID is derived from the populated short code in the trading interface. This attribute must be populated in case the trading capacity is DEAL but must be empty in case it is AOTC.

EEX Approach: Irrespective of the populated short codes for the investment decision maker, the attribute is set blank if the trading capacity is determined AOTC. If no short code is populated or if the populated short code has not been uploaded to the EEX Member Section, the national ID is derived from the user code (e.g. IMP001, GVPT01 etc.) of the respective trader. The data originate from the trader admission form.

The determination of the attribute ‘investment decision ID’ depends on the correct population of short codes. In accordance with Article 7 of the General Conditions, Participants that rely on draft reports of EEX AG are supposed to review this attribute and amend incorrect values.

6.1.3 Investment Execution ID

The investment execution trader responsible for the execution decision, which is identified by a combination of a 2-letter country code and a national ID OR by the algo ID OR by the defined value NORE. While the algo ID is directly copied from the order or trade to the draft transaction, the national identifier is derived from the populated short code in the trading interface. This attribute must be populated in case the national id is DEAL. In case it is AOTC the value is supposed to be NORE.

EEX Approach: Irrespective of the populated short codes for the investment execution trader, the attribute is populated with NORE if the user code refers to DMA or ORS. If no short code is populated or if the populated short code has not been uploaded to the EEX Member Section, the national ID is derived from the user code (e.g. IMP001, GVPT01 etc.) of the respective trader. The data originate from the trader admission form.

The determination of the attribute ‘investment execution ID’ depends on the correct population of short codes. In accordance with Article 7 of the General Conditions, Participants that rely on draft reports of EEX AG are supposed to review this attribute and amend incorrect values.

6.1.4 ID Type

Two separate attributes related to investment decision ID and investment execution ID. In case of a national ID, the ID type must be CONCAT, NIDN or CCPT. It is derived from the combination of the attributes NationalIdCountryCode and NationalIdPriority of the uploaded short code and long code details. In case of an algo ID, the value must be ALGO.

EEX Approach: In case the investment execution ID is NORE the value ‘CLIENT’ must be used as investment execution ID in the XML file as indicated in the draft transaction report. If no short code is populated or if the populated short code has not been uploaded to the EEX Member Section, the national ID type is derived from the user code (e.g. IMP001, GVPT01 etc.) of the respective trader. The data originate from the trader admission form.

The determination of the attribute ‘ID type’ depends on the correct population of short codes for ‘investment decision ID’ and ‘investment execution ID’. In accordance with Article 7 of the General Conditions, Participants that rely on draft reports of EEX AG are supposed to review these attributes and amend incorrect values.

Please see chapter National ID Types for more information about national identifiers.

6.1.5 Branch Country

In case a branch is responsible for at least one of the below attributes, and located in a country different to your main office, the country code of this respective branch must be populated:

- **Investment Decision Branch Country:** Country code of the branch of the investment decision maker. Must be blank if trading capacity is AOTC.

- **Supervising Branch Country:** Country code of the branch of the executing trader. Not to be populated if executing trader is NORE.
- **Buyer Branch Country:** Country code of the branch that received the order from the client. Must be blank if trading capacity is DEAL.
- **Seller Branch Country:** Country code of the branch that received the order from the client. Must be blank if trading capacity is DEAL.
- **Branch Membership Country:** Country code of the branch accountable for the market admission.

EEX Approach: Within the Draft Transaction Report those attributes are populated with the country code of the Participant's main address as defined in the member admission forms.

In accordance with Article 7 of the General Conditions, Participants that rely on draft reports of EEX AG are supposed to review these attributes and amend incorrect values. The ESMA Guidelines provide a profound example of branch country variations on pages 59 - 61 (Example 41).

6.1.6 Buyer-Seller-Details

Depending on buy or sell transactions either ECC as counterparty or the determinable client is populated with the LEI. The first-in-line client must be identified if the trading capacity is AOTC. Otherwise, the LEI of the executing entity must be populated. If a private person is identified as first-in-line client, the national ID must be populated together with the country code and the attributes for first name, surname, and birthdate.

EEX Approach: The buyer ID or seller ID originates from the trade. The value is derived from the short code populated in the attribute 'client ID'. If no short code is populated or if the populated short code has not been uploaded to the EEX Member Section, the LEI of the executing entity is populated. Consequently, the trading capacity will be set to DEAL as the executing entity ID and the buyer/seller ID are identical.

Please be reminded, that the determination of the attributes 'buyer ID' and 'seller ID' depend on the correct population of short codes for 'client ID' and the successful upload of those short codes to the EEX Member Section. In accordance with Article 7 of the General Conditions, Participants that rely on draft reports of EEX AG are supposed to review these attributes and amend incorrect values.

6.1.7 Risk Reducing Indicator

Indicator of whether the transaction is risk-reduced in relation to the commercial activity. The XML tag for transaction reporting is "commodityDerivativeIndicator". The attribute is derived from the trade. If the value is blank, the default value applies as defined in the Participation Form. If the transaction is related to spot instruments the value will be automatically removed by the reporting system of EEX AG to comply with the Regulatory Technical Standard as this attribute only applies for derivatives.

6.2 Executing Entity ID

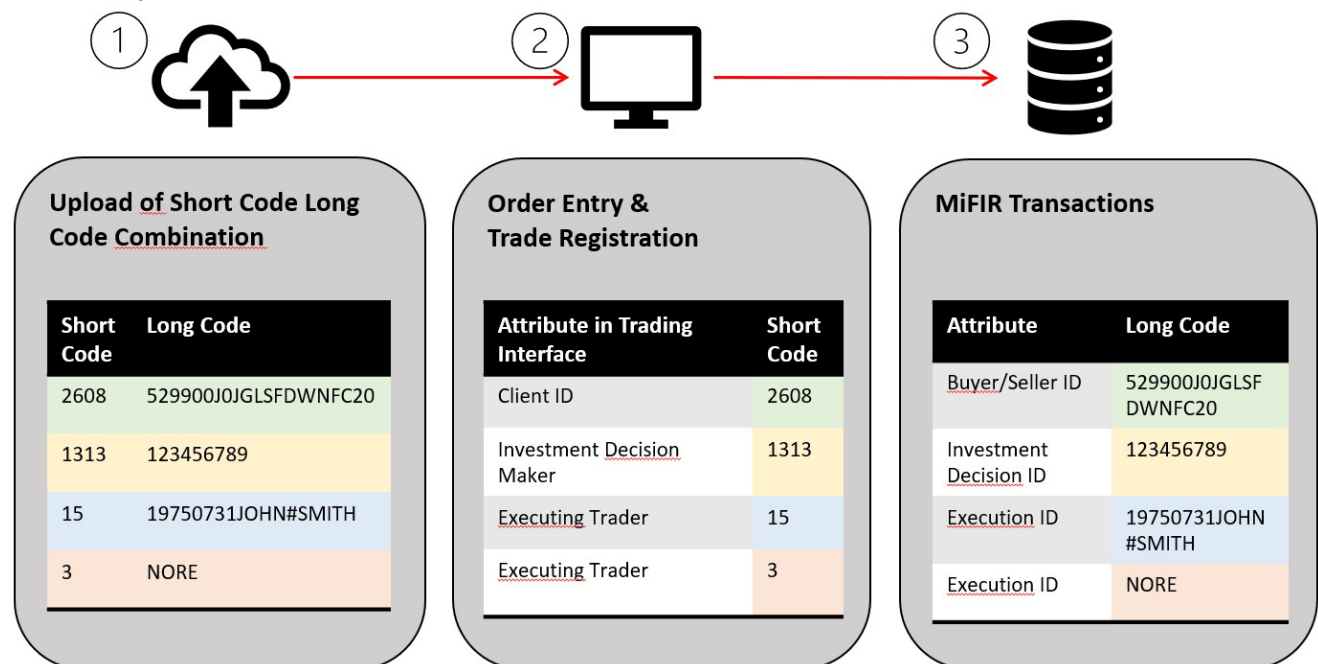
The direct trading participant identified with the LEI. In case of agency trading the executing entity identifies the market access provider. Should the order or trade be entered by a non-trading broker the executing entity ID will not show the LEI of the non-trading broker but the LEI of the market participant on which behalf the non-trading broker executes orders or registers trades. In case of trading-broker-business the broker becomes the executing entity while the transaction is moved to the trading broker's draft transaction report. Due to the give-up and take-up at the end of the business day the resulting position is moved to the position draft report of the market participant the broker registered the trade for. In case the give-up fails on that day, the position remains with the broker's draft position report and is going to be moved to the market participant's account the day the give-up succeeds.

6.3 Short Codes

Pursuant to the [Implementation Regulation for Order Data](#) ("Implementation Regulation") of EEX AG, the following attributes must be completed by means of short codes, that are mapped to a LEI or National ID.

- **Client ID:** First-in-line client identified with the LEI or National ID
- **Investment Decision ID:** Private person identified with National ID
- **Execution Decision ID:** Private person identified with National ID

A detailed description for each of these attributes is outlined in the Implementation Regulation. Short codes and their respective long code equivalents must be provided to EEX AG via upload of a CSV file into the EEX Member Portal at the latest on the business day following the order entry or trade registration. Please contact membership@eex.com to receive direct support to access the portal and to upload your CSV file.



6.3.1 Related Attributes

What attribute must be entered or left blank depends on the trading capacity of the respective order or trade. Two types apply: **DEAL** (Proprietary Trading) and **AOTC** (Agency Trading). The second chart illustrates the requirements for proprietary and agency trading.

Attribute	Description
Client ID	Only mandatory for agency trading to identify the first-in-line client of the executing entity. The field must be left blank in case of proprietary trading. The Client ID identifies the buyer/seller in MiFIR transaction reports.
Investment Decision	Short code must lead to a National ID and shall only be entered for proprietary trading. In case of agency trading, the field must be left empty.
Execution Decision	Short code must be entered for both propriety and agency trading. In case of proprietary trading, the short code must lead to the trader's National ID. For agency trading the short code must lead to the value NORE ("no reference") as the trader responsible for the execution decision is not part of the executing entity.

Trading Capacity	Investment Decision ID	Investment Execution ID	Client ID
Proprietary Trading	National ID	National ID	<empty>
Agency Trading	<empty>	NORE	LEI / National ID

6.3.2 National ID Types

The National ID must follow the standard of one of the three formats CCPT, CONCAT or NIDN.

National ID Type	Description	Example
CCPT	Passport Number	123456789
NIDN	National Identification Number	FX43FV580
CONCAT	Alphanumerical identifier that consists of birthday, first, and last name	19750731JOHN#SMITH

Please see further details for national identifiers in the [Information handbook for audit trail and other regulatory reporting under the MiFID II/ MiFIR regime](#) of EUREX on page 58 onwards.

6.3.3 AGGR, PNAL, and NORE

As an industry preset it is recommended to use the short code values 1, 2, and 3 for fixed long values.

Short Code	ClientLongValue	Attribute in T7	Meaning
1	AGGR	Client ID	Aggregated (only for orders)
2	PNAL	Client ID	Pending Allocation (only for orders)
3	NORE	Execution Decision ID	Execution decision not taken within the executing entity

6.3.4 Order Entry and Trade Registration

The following scenarios display the difference between proprietary and agency trading as well as the responsibility for market participants and non-trading brokers to upload and enter short codes. Brokers with Trading-Broker-Business shall be considered as market participant.

Proprietary Trading



Market Participant

- Defines and uploads individual short code long code combination for National IDs of persons responsible for investment and execution decisions
- Enters short codes in field “Investment Decision Maker” and “Executing Trader” during order entry or trade registration
- Obligated to review and amend resulting MiFIR transaction records

Proprietary Trading with Non-Trading Broker



Market Participant

- Defines and uploads individual short code long code combination for National IDs of persons responsible for investment and execution decisions
- Provides short codes to Non-Trading Broker
- Obligated to review and amend resulting MiFIR transaction records



Non-Trading Broker (NTB)

- Registers trades on behalf of the Market Participant
- Receives short codes from Market Participant
- Enters short codes in field “Investment Decision Maker” and “Executing Trader” during trade registration to identify the Market Participant’s persons responsible for investment and execution decisions

Agency Trading



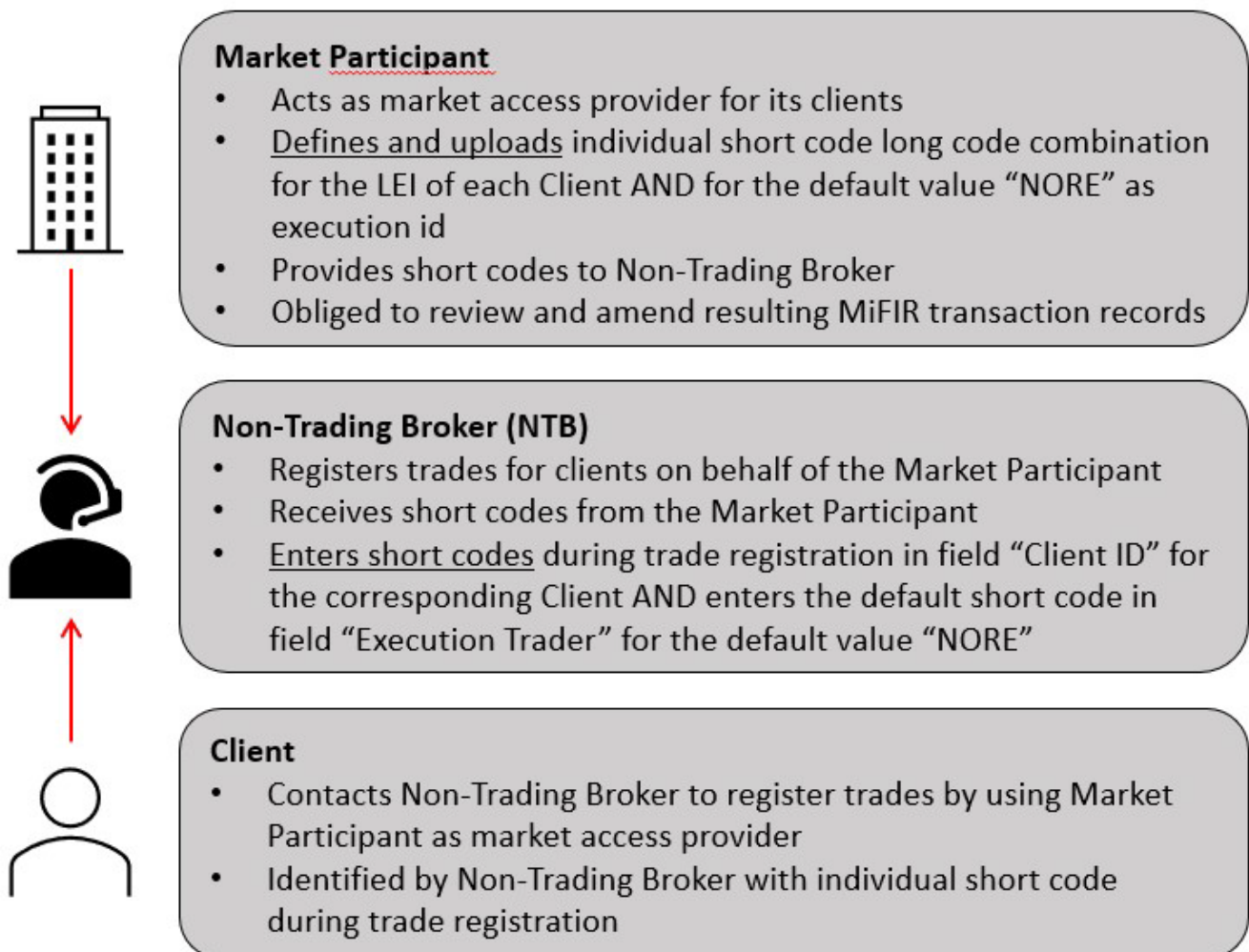
Market Participant

- Acts as market access provider for its Client
- Defines and uploads individual short code long code combination for the LEI of each Client AND for the default value "NORE" as execution id
- Enters short codes in field "Client ID" during trade registration for the corresponding Client AND enters the default short code in field "Execution Trader" for the default value "NORE"
- Obligated to review and amend resulting MiFIR transaction records

Client

- Uses Market Participant as market access provider
- Identified by Market Participant with individual short code during order entry/trade registration

Agency Trading with Non-Trading Broker in Between



6.4 Algo IDs

In case algorithms are used for the investment or execution decision the algo ID must be used that was defined and provided to EEX AG by the Participant. In comparison to short codes algo IDs populated during order entry or trade registration are not mapped to another value. The algo ID is copied directly to the respective attribute of the draft transaction. If an algo comprises multiple strategies, there is no obligation to register each strategy with an individual algo ID. It is the Participant's decision to separate here.

6.5 Static Attributes

The following attributes are not supposed to be amended. Any attempt to do so might lead to the rejection of the concerned record.

- ActionType (N)
- CustomerTransactionId
- TransactionReferenceNumber
- TradingVenueTransactionIdentificationCode (TVTIC)
- Executing Entity ID
- Executing Entity ID Type
- Submitting Entity
- TradeTime
- TradeDate
- Quantity
- Price
- Currency
- Venue
- ComplexTradeID
- InstrumentISIN
- InstrumentFullName
- Timestamp
- Environment
- Version

SFTP Server

EEX AG provides an SFTP server for the provision of the MiFID Instrument File, the provision of Draft Reports, the import of Participant Reports and the provision of acknowledgement files. Please use an FTP client like WinSCP to access the SFTP server. Operating systems other than Windows (e.g. Linux and MacOS) have not been tested and are not covered by our support. Should your infrastructure be built on operating systems other than Windows, we recommend using an emulated Windows version.

Please find the general SFTP connectivity details below.

- **Port:** 22 (sFTP)
- **URL:** rcr.eex.com
- **IP:** 193.29.70.14

7.1 Access to the SFTP Server

The authentication to access the SFTP server requires the combination of username, password and private key. Before receiving username and password a pair of private and public key must be created. You should have received documents that guide you through two options how to create a key pair. The public key must then be sent to mifid-mifir-reporting@eex.com.

Afterwards, your initial password will be sent to you by email. Please call +49 (0)341 2156 380 to receive your username. Due to our security policy username and password must be communicated through two different means. When you access the SFTP server for the first time you will be required to change your password, that must cover the following requirements:

- Choose a password of at least 14 characters.
- Include uppercase and lowercase letters as well as numbers.
- Special characters are recommended, but not required.

7.2 Folder Structure

The 1st level of the Reporting Services SFTP server contains four folders. Relevant for MiFID II/MiFIR Reporting are the folders **MIFID** and **MIFID_INSTRUMENT_FILE**.

1st Level	2nd Level	3rd Level
MIFID	ACKNOWLEDGEMENT	Acknowledgement files in XML format.
	ARCHIVE	Successfully uploaded XML files from folder MIFID\IN.
	ERROR	Unsuccessfully uploaded XML files from folder MIFID\In.
	IN	Participant Reports in XML format supposed to be uploaded.
	OUT	Draft position and transaction reports in XML format.

	ORDERREPORT	Not relevant
MIFID_Instrument_File	MiFID Instrument Files	-
Client_Public_Key*	Public Key of Participant to access SFTP server with private key.	

*May not be displayed for every Participant.

All files older than 90 calendar days will be archived. Please contact mifid-mifir-reporting@eex.com should you need access to archived files.

7.3 Simulation and Test Environment

Since EEX AG does not provide a dedicated simulation environment for test purposes, the reporting system of EEX AG will validate the environment tag of position and transaction reports. If the environment tag is changed from 'PRO' to 'SIM', the report will be treated as test file.

Files with environment tag 'SIM' will also trigger the creation of acknowledgement files together with a warning description that informs about the identified test file. Test files are not supposed to be sent to BaFin what is why the submission to the regulator by EEX AG is technically ruled out. Participants must ensure that reports supposed to be submitted to BaFin include the environment tag 'PRO'. The upload of files with environment tags other than 'PRO' and 'SIM' will result in failure.

Instrument File Specification

The purpose of the instrument file is to provide relevant instrument details to create MiFID II position reports and MiFIR transaction reports. The file is provided on each Business Day on the Reporting Services SFTP server (see chapter [SFTP Server](#)) for all Participants earliest at 00:45 a.m. CE(S)T. Please note that only instrument files of the past 90 calendar days are available on the SFTP server.

8.1 File Naming Convention

Pattern: MiFIDInstrument_<BusinessDay>_<GenerationTimestamp>.csv.zip

Example: MiFIDInstrument_2024-01-02_20240103015523.csv.zip

8.2 Attribute Details

CSV Tag	Description	Example
BusinessDate	The business date for which this file is applicable.	2024-01-02
GenerationTime	The generation time represents the version of the file.	2014-01-02T23:40:03Z
OperatingMic	Market identifier code of operating exchange	XEEE
InstrumentCode	Instrument name with instrument details based on the notation standard of ECC.	DEBM08202400000000
MarketSegmentMic	Market identifier code of segments of the operating exchange.	XEER, XEE0 XPSF, XPOT
InstrumentISIN	ISIN of the instrument	DE000A2DBFZ2
ProductISIN	ISIN of the product	DE000A2DBFK4
MIFIDVenueProductCode	The MIFID venue product code is aligned with the limit buckets and summarizes various products.	DEBM (comprises related instruments e.g. O2BM and DEBY.)
ProductCodeECC	The product code at ECC.	e.g. DEBM, O2BM or DEBY.
ExpiryYear	Year of instrument expiration.	2025
ExpiryMonth	Month of instrument expiration.	7
OptionType	Type of option (Call or Put). Empty in case of futures.	C P
StrikePrice	Strike Price (Exercise Price) for options. Empty in case of futures.	36.50
MIFIDPositionType	Type of position according to ITS 4.	FUTR OPTN EMIS (Emissions)

CSV Tag	Description	Example
MiFIDMaturity	<p>Populated according to ITS 4. SPLIT is used when an instrument must be split across SPOT and OTHR reporting, see MiFIDSpotFactor.</p> <p><u>Please note:</u> Currently SPLIT is turned off. Only SPOT and OTHR applies. With respect to overlapping contracts whose delivery period is not completely included in the spot month, such will be reported as other months' positions ('OTHR') according to the respective ESMA Q&As.</p>	<p>SPOT</p> <p>OTHR</p> <p>SPLIT</p>
MiFIDSpotFactor	<p>Multiplier for determining quantities in case reporting for an instrument must be split. Numeric with 2 decimals. 1 for 'SPOT' instruments. 0 for "OTHR" instruments. [0;1] for instruments which are partially SPOT and partially OTHR. In case of SPLIT the quantity of the SPOT part must be multiplied by the MiFIDSpotFactor while the quantity of the OTHR part must be multiplied by 1 minus MIFIDSpotFactor.</p> <p><u>Please note:</u> Currently SPLIT is turned off. Only 0 or 1 are provided.</p>	<p>1.00</p> <p>0.00</p> <p>0.31</p>
MIFIDQuantityNotation	<p>Indicates the quantity unit. Energy products are noted in OTHER in favor of the MIFIDQuantityNotationDesc. Freight, agriculture, and emission derivatives – among others – are noted in LOTS. UNIT is only used for emission spot products.</p>	<p>LOTS</p> <p>UNIT</p> <p>OTHER</p>
MIFIDQuantityNotationDesc	<p>The quantity notation for energy products. In case the MIFIDQuantityNotation displays LOTS or UNIT this attribute is empty.</p>	<p>MWh</p>
MIFIDUnitsPerContract	<p>The multiplier to determine the quantity aligned with MIFIDQuantityNotation. For energy products the value is multiplied by 24 (hours). For emission spot products the value is a multiple of 1000. In case of a maturity SPLIT the</p>	<p>744 (Base load month covering 31 days in hours.)</p> <p>720 (Base load month covering 30 days in hours.)</p> <p>1000 (emission spot)</p>

CSV Tag	Description	Example
	MifidSpotFactor must be considered in the calculation on top of this factor.	
OptionDelta	Multiplier to convert option quantities into futures-delta-equivalents as required by ITS 4. Numeric with up to ten decimals. Range between -1 and 1.	0.974322 0 1 -0.2144634128
InstrumentClass	CFI Code	FCECFX
LastTradingDate	Last trading date of the instrument, not the expiry date.	2026-08-30
PriceCurrency	Currency for the price notation.	EUR
StrikePriceCurrency	Currency for the strike price notation. Empty in case of futures.	EUR
OptionExerciseStyle	Exercise style implying the points in time when an exercise of the option is possible. Empty in case of futures.	E (European)
DeliveryType	The primary delivery type or settlement method for the instrument.	C (Cash) P (Physical)

Please follow [this link](#) to find a webpage to download a sample of the MiFID instrument file.

Format and Schema Details (Positions)

9.1 Position Report Format and Schema

EEX AG uses the position report format as defined in the latest version of the [Implementing Technical Standard \(ITS 4\)](#) of the European Union from 24 March 2022, also referred to as COMMISSION IMPLEMENTING REGULATION (EU) 2022/1300.

The Financial Conduct Authority of Great Britain (FCA) is the only National Competent Authority (NCA) with a published [ITS 4 adaptation as XML schema](#) (.xsd) and reporting guideline. EUROPEX announced the publication of an [EFET-FIA schema](#) (“Extended FCA Schema”) on 7 November 2017 based on multiple workshops with industry partners. This schema offers full consistency for all attributes included in the FCA schema. Additional but optional attributes were added where required by trading venues or firms for internal processes.

EEX AG uses the Extended FCA Schema for data exchange with Participants and assumes that the original FCA schema can be used for data exchange with all relevant NCAs. Participant Reports must be valid regarding this schema definition. Please find the Extended FCA Schema [on the webpage of EEX AG](#).

For a detailed breakdown of all ITS 4 fields and corresponding FCA schema attributes please see the document [Annex 1 – Position Report Attributes](#).

Please note: An updated XML schema was published on 02.12.2021 with the additional schema tag `ObligationToProvideLiquidity`. This tag has not been implemented by EEX AG yet as agreed with the NCA BaFin. EEX AG will provide an update once this schema tag is going to be implemented.

9.2 Position Report Structure

The XML document of the “Extended FCA” schema covers a single `FinInstrmRptgTradgComPosRpt` element containing one header element for general report attributes and multiple CPR elements for the report data. The CPR element must only contain the report status NEWT for all submitted records.

Please note: EEX AG does not accept Participant Reports with report status CANC. If a Participant corrects a formerly sent Participant Report, the previous Participant Report must not be amended or cancelled. EEX AG only accepts a new and complete Participant Report with report status NEWT that will completely replace the formerly sent Participant Report of the respective business day. Please be aware that the report type ‘AMND’ will be corrected automatically to ‘NEWT’ by the reporting system of EEX AG once position records with that report type are uploaded. Records with report type ‘CANC’ will be rejected automatically.

9.3 File Naming Convention

Pattern: MiFIDPosition_<MemberID>_NCADE_<BusinessDay>_<GenerationTimestamp>.xml

Example: MiFIDPosition_ABCEX_NCADE_2024-01-02_20240103112255.xml

Please note that files ending with “_NoData” are empty XML files which indicate that our processes were running as expected, but no clearing position data had to be reported for the respective business day. Additionally, files ending with “_ZeroPositions” indicate, that the XML file only consists of positions with quantity zero and are treated as zero positions.

Important: The filename of uploaded reports must include the corresponding member ID e.g. ABCEX to make sure that the file is allocated to the correct account if the Participant has more than one member ID. It is recommended to follow the file naming convention of the draft report.

9.4 Report Reference Number

The report reference number of each record of the respective Participant Report must be unique to avoid duplicates. Members can apply the Report Reference Number in the format defined by EEX AG or use an individual alphanumeric format with a maximum length of 52 characters.

Component	Length	Format	Comments
Zero Position Indicator	1	Z	Optional; only populated if quantity spot and quantity other are zero
Method ID	3	E01	Fixed value
MIC Trading Venue	4	XEER	Product MIC
Participant Component	4	0000	Used as version number for Participants. Starts with 0000.
UTI type indicator	1	P	Fixed value
Reporting Stream Indicator	1	M	Fixed value
Trade Date	8	20240102	YYYYMMDD
Position ID	11	00000000003	If applicable filled up with leading 0.
Spot / Other	1	S or O	S = SPOT O = OTHR
Risk-Reducing	1	Y or N	Y = risk-reducing N = speculative

Example for Positions: E01XEER0000PM20240102000000000003SY (Length: 34)

Example for Zero Positions: ZE01XEER0000PM20240102000000000003SY (Length: 35)

Format and Schema Details (Transactions)

10.1 Transaction Report Format and Schema

EEX AG uses the transaction report format as defined in the latest version of the [Regulatory Technical Standards \(RTS 22\)](#) of the European Commission (COMMISSION DELEGATED REGULATION (EU) 2017/590).

The XML schema (.xsd) implemented by EEX AG for data exchange with Participants and NCAs is based on the [Transaction Reporting XML Schema 1.1.0](#) by ESMA.

Please be aware, that EEX AG extended this schema with additional, mandatory attributes for internal processes. This comprises the schema structures “processingDetails” and “fileInformation”. Participants will find a complete overview in [Annex 2 - Transaction Report Attributes](#) of this document. Participant Reports must be valid regarding the schema definition in Annex 2.

10.2 Transaction Report Structure

The XML has a multi-layered structure with a header section and repeatable transaction data sections. The transaction element must only contain the action type N (new) for all submitted records.

Please note: EEX AG does not accept Participant Reports with action type ‘C’. If a Participant corrects a formerly sent Participant Report, the previous Participant Report must not be amended or cancelled. EEX AG only accepts a new and complete Participant Report with action type ‘N’ that will completely replace the formerly sent Participant Report of the respective business day. Records with action type ‘C’ are not supported for the data exchange between the Participant and EEX AG and will be rejected automatically.

10.3 File Naming Convention

Pattern: MiFIRTransaction_<MemberID>_NCADE_<BusinessDay>_<GenerationTimestamp>.xml

Example: MiFIRTransaction_ABCEX_NCADE_2024-01-02_20240103112255.xml

Please note that files ending with “_NoData” are empty XML files which indicate that our processes were running as expected, but no clearing position transaction data had to be reported for the respective business day.

Important: The filename of uploaded reports must include the corresponding member ID e.g. ABCEX to make sure that the file is allocated to the correct account if the Participant has more than one member ID. It is recommended to follow the file naming convention of the draft report.

10.4 Trade Reference Number

The trade reference number is part of every transaction record and normally originates from the trading system with a character length of 42. In case the trade did not occur on T7 another creation logic applies with a character length of 52. The customer transaction identifier is populated with the same value.

Component	Length	Example	Comment
Method Id	3	E01	
MIC Trading Venue	4	XEER	Segment MIC of marketplace.
Reporting Side	4	0000	Used as version number for Participants. Starts with 0000.
UTI Type Indicator	1	E	
Reporting Stream Indicator	1	M	
Transaction ID	19	00000000000008623248	Alphanumeric. Filled up with leading "0" if less than 19 characters.
Transaction ID Suffix	10	0000123897	Numeric. Filled up with leading "0" if less than 10 characters.

Example: E01XEER0000EM000000000000086232480000123897

In case the trade did not occur on T7 the following pattern applies with a character length of 52.

Component	Length	Example	Comment
Reporting Stream Indicator	1	M	
Reporting Side	4	0000	Used as version number for Participants. Starts with 0000.
UTI type indicator	1	E	
Counter	1	0	
Trade Date	8	20240102	YYYYMMDD
Buy Sell Code	1	B	B for Buy, S for Sell
Trade ID	16	00000000000000005	Alphanumeric. Filled up with leading "0" if less than 16 characters.
Exchange Order ID	20	00000000001234567890	Alphanumeric. Filled up with leading "0" if less than 20 characters.

Example: M0000E020200317B000000000000000500000000001234567890

10.5 Trading Venue Transaction Identification Code (TVTIC)

The TVTIC is provided by trading venues to both the buying and selling party. Usually, the TVTIC is generated by the trading system with a character length of 52 and covers the following components:

Component	Position	Length	Example
Environment Indicator	1	1	1
Security ID	2-21	20	00000000000002105056
Transaction Timestamp in Nanoseconds	22-41	20	01509640293342679348
On-/Off-book Indicator	42	1	0
MatchStepId	43-52	10	0000000789

Example: 1000000000000021050560150964029334267934800000000789

In case the TVTIC is not provided by the trading system, the creation logic is adapted with a character length of 42 based.

Component	Position	Length	Example
Method ID	1-3	3	E01
MIC Code Trading Venue	4-7	4	XEER
Reporting Side	8-11	4	0000
UTI Type Indicator	12	1	E
Reporting Stream Indicator	13	1	M
Trade Date	14-21	8	20240402
TradeID	22-38	17	000000000000000004
ProductId	39-42	4	DEBM

Example: E01XEER0000EM20240402000000000000000004DEBM

Acknowledgements Files

Once a Participant Report is uploaded to the SFTP server a content validation of every record is executed. The following pages list existing error codes and consequent actions if they occur. Please follow [this link](#) to find a webpage with acknowledgement sample files.

Please note: An uploaded Participant Report is rejected if it contains erroneous records. As a result, the whole file must be corrected and reuploaded.

11.1 File Naming Convention

The file name of acknowledgement files is derived from the file name of the corresponding Participant Report.

Pattern: <File name of Participant Report>_ACK.xml

Example for Position Reports

Uploaded Report: MiFIDPosition_ABCEX_NCADE_2024-01-02_20240103112255.xml

Acknowledgement: MiFIDPosition_ABCEX_NCADE_2024-01-02_20240103112255_ACK.xml

Example for Transaction Reports

Uploaded Report: MiFIRTransaction_ABCEX_NCADE_2024-01-02_20240103112255.xml

Acknowledgement: MiFIRTransaction_ABCEX_NCADE_2024-01-02_20240103112255_ACK.xml

Please note: In case a Participant intends to upload more than one report for the same business day due to corrections the file names must differ. In case the file name of further Participant Reports for the same day is maintained, the acknowledgement file of previous reports is going to be overwritten.

11.2 Attribute Details

The following attributes are covered in the header section of each acknowledgement file. Regardless of the validation status these attributes are always displayed.

Field Name	Description
Environment	Identifier of the reporting environment. Usually PRO for production.
Timestamp	Date and time at which the response file was created.
SubmitterID	Indicates the LEI of the response provider (EEX AG).
CustomerID	Indicates the LEI of the response receiver (Participant).
InboundFileReference	Identifier of the inbound file the response was created for.
UltimateReceivingNCA	Identifier of the receiving authority. Usually, NCADE for BaFin.
FileType	Indicates the report type Position or Transaction.
ValidationResult	Indicates the validation result for the uploaded file, either accepted or rejected. In case of warnings or errors further details are provided.

AcknowledgmentStatus	Indicates the status of the acknowledgement, either accepted or rejected.
TotalRecords	Indicates the total number of records within the uploaded file.
ValidRecords	Indicates the number of valid records.
WarningRecords	Indicates the number of records with status warning. Records with status warning are still valid but differ from the original draft report. Such differences are amended automatically without further actions required.
ErrorRecords	Indicates the number of error records.
RejectedRecords	Indicates the number of rejected records.

The following attributes are only displayed in case of records with status warning or error. Each of such records is displayed separately below the header section with the defined set of attributes below.

Field Name	Description
ReportRefNo	Indicates the reference id of the record.
BusDt	Indicates the reported business day of the record.
TrdngVenID	Indicates the MIC of the record.
RecordNumber	Indicates the dataset number of the record.
Sequence	In case there are multiple errors and/or warnings for the same record identified by the same report reference number the sequence number is counted upwards. The start value is 0.
FieldID	Indicates the field Id the warning or error is related to. Please see chapter Field IDs (Positions) for further details.
FieldName	Indicates the field name the warning or error is related to. Please see chapter Field IDs (Positions) for further details.
Severity	Indicates the severity, either error or warning.
ErrorCode	Indicates the error code of the record. Please see chapter Error Codes for more details.
ErrorDescription	Provides details of the warning or error message.

11.3 Error Codes

Once a Participant Report has been uploaded to the SFTP server, a validation of every record is executed. The following table lists the error codes and consequent actions if they occur.

Please note: An uploaded file is rejected if it contains erroneous records. As a result, the whole file must be corrected and reuploaded again including all records.

Error Code	Error description	Required action
E001	The specified LEI code is not valid according to gleif.org.	Please ensure to populate LEI codes that are valid and active according to the gleif.org. Only LEI codes with entity status “active” are accepted.

E002	The specified instrument is not a reportable instrument on the respective business day.	Please ensure that the specified instrument is reportable on the respective business day and included in the MiFID Instrument File. The specified ISIN must be an instrument ISIN, not a product ISIN.
E003	The specified report or trade reference number is not unique and has been used multiple times within the uploaded file.	Please ensure that the uploaded file does not contain duplicate report reference numbers or trade reference numbers. This may be avoided by amending the participant component 0000 of the reference number.
E004	The country code of the specified National ID is not valid according to ISO 3166.	Please ensure that the specified National ID starts with a valid 2-digit country code according to ISO 3166.
E006	The uploaded file contained too many elements.	Please ensure that the file is properly created and contains only records of one business day.
E007	The specified date has an invalid format.	Please specify a valid date.
E008	The specified text is longer than allowed.	Please specify a value with less than 255 digits.

11.4 Warning Codes

Once a Participant Report has been uploaded to the SFTP server, a validation of every record is executed. The following table lists the implemented warning codes.

Please note: An uploaded file is not rejected if records cause warnings. The Participant Report will still be considered for submission to the NCA.

Warning Code	Warning Description	Required Action
W001	The position quantity of the uploaded file (imported quantity) differs slightly and within the threshold from the position quantity of the draft report (reference quantity).	No further action required.
W002	Instrument attributes do not match with the instrument file.	No further action required. The incorrect value will be corrected automatically. The automated correction only applies if the instrument ISIN is part of the instrument file.

11.5 Technical Validation

Once a Participant Report has been uploaded to the SFTP server, a technical validation of the file is executed.

Please note: The technical validation is executed on file level and not on record level, hence there are no explicit error codes available, but the error reason is included within the validation result. In addition, if one of the errors below occurred, the submitted file is rejected.

Error Reason	Error Description	Required Action
XML validation of file <FilenameWithPath> failed: [...]	The uploaded file is not valid according to the XSD schema.	Please ensure that the submitted file contains only values and elements according to the XSD schema.
Report contains items for multiple business days: <ListOfBusinessDaysinXMLFile>	The submitted file contains data for more than one business day.	Please ensure that the Participant Report contains only records of one business day.
NCA in header <NCAName> is different from NCA <NCAFromInstrument> of instrument <ISIN>	The identified position element refers to an instrument that must not be reported to the specified authority.	Please ensure that an uploaded file contains only reportable data for the NCA that was specified in the field UltimateReceivingNCA.

11.6 Field IDs (Positions)

The following table lists the field ids and related error codes in correspondence with the position attributes. Those field ids are defined by EEX AG to support Participants with the correction of errors. Further information for each field name can be found in [Annex 1 - Position Report Attributes](#).

Field Name	Schema Path	Field ID	Error Code
Report reference number	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/ReportRefNo	RD001	E003
Date and time of report submission	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/RptDt	RD006	E007
Date of the trading day of the reported position	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/BusDt	RD007	E007
Reporting entity ID	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/RptEnt/LEI	PA002	E001
Position holder ID	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnHldr/LEI	PH001	E001 E004
	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnHldr/NationalID/Othr/Id	PH001	
	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnHldr/NationalID/Othr/Sc hmeNm/Cd	PH001	

	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnHldr/NationalID/Othr/SchmeNm/Prtry	PH001	
Email address of position holder	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstinHldrCntctEml	PH002	E008
Category of position holder	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstinHldrCategory	PH004	n/a
Ultimate parent entity ID	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PrntEnt/LEI	PH005	E001 E004
	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PrntEnt/NationalID/Othr/Id	PH005	
	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/RptEnt/NationalID/Othr/SchmeNm/Code/	PH005	
	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/RptEnt/NationalID/Othr/SchmeNm/Prtry/	PH005	
Email address of ultimate parent entity	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/ParentPstinHldrCntctEml	PH006	E008
Identification code of contract traded on trading venues	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/ISIN	RD003	E002
Venue product code	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/VenProdCde	RD004	W002
Trading venue identifier	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/TrdngVenID	RD005	W002
Position type	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnTyp	PD001	W002
Position maturity	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnMtrty	PD002	W002
Position quantity	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnQty	PD003	W002
Notation of the position quantity	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnQtyUoM	PD004	W002
Notation of the position quantity (description)	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/PstnQtyUoMDesc	PD007	W002
Delta equivalent position quantity	/FinInstrmRptgTradgComPosRpt/CPR/<Report Status>/CPRBody/DeltaPstnQty	PD005	W002

11.7 Field IDs (Transactions)

The following table lists the field ids and related error codes in correspondence with the transaction attributes. Those field ids are defined by EEX AG to support Participants with the correction of errors. Further information for each field name can be found in [Annex 2 - Transaction Report Attributes](#).

Field Name	XML Tag	Field ID	Error Code
Trading Date	tradeDate	PD001	E007
Customer Transaction Id	customerTransactionId	PD002	E003
Transaction Reference Number	trnRefNumber	TR001	E003
Executing Entity	executingEntityId	CP002	E001
Submitting Entity	sender	HE001	E001
Buyer	buyerId	CP013	E001
		CP014	E004
Buyer Decision Maker	buyerDecisionMakerId	CP019	E001
		CP020	E004
Seller	sellerId	CP024	E001
		CP025	E004
Seller Decision Maker	sellerDecisionMakerId	CP030	E001
		CP031	E004
Trading Time	tradeTime	TR007	E007
Buyer Details	mifirBuyerDetails	EEX01	E006
Buyer Decisionmaker Details	mifirBuyerDecisionMakerDetails	EEX02	E006
Seller Details	mifirSellerDetails	EEX03	E006
Seller Decisionmaker Details	mifirSellerDecisionMakerDetails	EEX04	E006

References

12.1 European Commission

DIRECTIVE 2014/65/EU (“MiFID II”)

<https://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32014L0065>

COMMISSION IMPLEMENTING REGULATION (EU) 2022/1300 of 24 March 2022 (ITS 4)

<https://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32022R1300>

REGULATON 600/2014/EU (“MiFIR”)

<https://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32014R0600>

COMMISSION DELEGATED REGULATION (EU) 2017/590 of 28 July 2016 (RTS 22)

<https://eur-lex.europa.eu/legal-content/EN/TXT/PDF/?uri=CELEX:32017R0590>

12.2 EEX AG

Rules and Regulations

<https://www.eex.com/en/markets/trading-ressources/rules-and-regulations>

Extended FCA Schema, Position Report Schema and Sample Files

<https://www.eex.com/en/services/reporting-services/mifid-ii/-mifir-reporting/mifid-ii/mifir-reporting-description>

Annex 1 - Position Report Attributes

https://www.eex.com/fileadmin/EEX/Services/MiFID_MiFIR/Annex_1_-_Position_Report_Attributes.pdf

Annex 2 - Transaction Report Attributes

https://www.eex.com/fileadmin/EEX/Services/MiFID_MiFIR/Annex_2_-_Transaction_Report_Attributes.pdf

12.3 ESMA

Transaction Reporting XML Schema 1.1.0

<https://www.esma.europa.eu/document/transaction-reporting-xml-schema-110>

National client identifiers for natural persons to be used in transaction reports

https://www.esma.europa.eu/sites/default/files/library/2016-1064_rts_22_annex_ii.pdf.pdf

Questions and Answers on MiFIR data reporting

https://www.esma.europa.eu/sites/default/files/library/2016-1064_rts_22_annex_ii.pdf.pdf

Transaction reporting, order record keeping and clock synchronisation under MiFID II

https://www.esma.europa.eu/sites/default/files/library/2016-1452_guidelines_mifid_ii_transaction_reporting.pdf

12.4 EUREX

Information handbook for audit trail and other regulatory reporting under the MiFID II/MiFIR regime

<https://www.eurex.com/resource/blob/33050/ef815e28a31d878ad069f130f12ca265/data/Reporting-Manual-MiFID-II.pdf>

Account Structure

<https://www.eurex.com/ex-en/trade/order-book-trading/account-structure>

MiFID II/MiFIR – Impact on the derivatives market

<https://www.eurex.com/ex-en/rules-regs/mifid-mifir>

12.5 FCA

Schema Tag of ITS 4

<https://www.fca.org.uk/publication/systems-information/commodity-derivative-position-reports.xsd>