*ANNEX II*

**Content and format of order records as referred to in Article 28**

*Table 1*

**Legend for Tables 2 and 3**

| SYMBOL | DATA TYPE | DEFINITION |
|---|---|---|
| {ALPHANUM-n} | Up to n alphanumerical characters | Free text field. |
| {CURRENCYCODE_3} | 3 alphanumerical characters | 3 letter currency code, as defined by ISO 4217 currency codes |
| {DATE_TIME_FORMAT} | ISO 8601 date and time format | Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. <br>— 'YYYY' is the year; <br>— 'MM' is the month; <br>— 'DD' is the day; <br>— 'T' — means that the letter 'T' shall be used <br>— 'hh' is the hour; <br>— 'mm' is the minute; <br>— 'ss.dddddd' is the second and its fraction of a second; <br>— Z is UTC time. <br>Dates and times shall be reported in UTC. |
| {DECIMAL-n/m} | Decimal number of up to n digits in total of which up to m digits can be fraction digits | Numerical field for both positive and negative values. <br>— decimal separator is '.' (full stop); <br>— negative numbers are prefixed with '–' (minus); <br>— values are rounded and not truncated. |
| {INTEGER-n} | Integer number of up to n digits in total | Numerical field for both positive and negative integer values. |
| {ISIN} | 12 alphanumerical characters | ISIN code as defined in ISO 6166. |
| {LEI} | 20 alphanumerical characters | Legal entity identifier as defined in ISO 17442. |
| {MIC} | 4 alphanumerical characters | Market identifier as defined in ISO 10383. |
| {NATIONAL_ID} | 35 alphanumerical characters | The identifier is that set out in Article 6 and ANNEX II to [RTS 22 on transaction reporting obligations under Article 26 of Regulation (EU) No 600/2014]. |

*Table 2*

**Information relating to every initial decision to deal and incoming orders from clients**

| N. | Field | Description | Standards and Format |
|---|---|---|---|
| 1 | Client first name(s) | Full first name(s) of the client. Where there is more than one first name, all names shall be included in this field and be separated by a comma. <br>This field shall be left blank in case of coverage by the Legal Entity Identifier (LEI). | {ALPHANUM-140} |

| N. | Field | Description | Standards and Format |
|---|---|---|---|
| 2 | Client surname(s) | Full surname(s) of the client. Where there is more than one surname, all surnames shall be included in this field and be separated by a comma.<br><br>This field shall be left blank in case of coverage by the LEI | {ALPHANUM-140} |
| 3 | Client identification code | Code used to identify the client of the investment firm. In case there is DEA, the code of the DEA user shall be used.<br><br>Where the client is a legal entity, the LEI code of the client shall be used.<br><br>Where the client is not a legal entity, the {NATIONAL_ID} shall be used.<br><br>In the case of aggregated orders, the flag AGGR as specified in Article 2(3) of Commission Delegated Regulation (EU) 2017/580 (¹) shall be used.<br><br>In the case of pending allocations, the flag PNAL as specified in Article 2(2) of Delegated Regulation (EU) 2017/580 shall be used.<br><br>This field shall be left blank only if the investment firm has no client. | {LEI}<br>{NATIONAL_ID}<br>'AGGR' — aggregated orders<br>'PNAL' — pending allocations |
| 4 | Name(s) of person acting on behalf of the client | This field shall contain the full first name(s) of the person acting on behalf of the client.<br><br>Where there is more than one first name, all names shall be included in this field separated by a comma. | {ALPHANUM-140} |
| 5 | Surname(s) of person acting on behalf of the client | This field shall contain the full surname(s) of the person acting on behalf of the client. In case there is more than one surname, all surnames shall be included in this field separated by a comma. | {ALPHANUM-140} |
| 6 | Investment decision within firm | Code used to identify the person or the algorithm within the investment firm who is responsible for the investment decision in accordance with Article 8 of Commission Delegated Regulation (EU) 2017/590 (²).<br><br>Where a natural person was responsible for the investment decision the person who was responsible or had primary responsibility for the investment decision shall be identified with the {NATIONAL_ID}.<br><br>Where an algorithm was responsible for the investment decision the field shall be populated as set out in Article 8 of Delegated Regulation (EU) 2017/590.<br><br>This field shall be left blank where the investment decision was not made by a person or an algorithm within the investment firm. | {NATIONAL_ID} — Natural persons<br>{ALPHANUM-50} — Algorithms |
| 7 | Initial order designation | Code used to identify the order that was received from the client or generated by the investment firm before the order is processed and submitted to the trading venue or investment firm. | {ALPHANUM-50} |
| 8 | Buy-Sell indicator | To show if the order is to buy or sell. | 'BUYI' — buy<br>'SELL' — sell |

| N. | Field | Description | Standards and Format |
|---|---|---|---|
| | | In case of options and swaptions, the buyer shall be the counterparty that holds the right to exercise the option and the seller shall be the counterparty that sells the option and receives a premium. | |
| | | In case of futures and forwards other than futures and forwards relating to currencies, the buyer shall be the counterparty buying the instrument and the seller the counterparty selling the instrument. | |
| | | In case of swaps relating to securities, the buyer shall be the counterparty that gets the risk of price movement of the underlying security and receives the security amount. The seller shall be the counterparty paying the security amount. | |
| | | In case of swaps related to interest rates or inflation indices, the buyer shall be the counterparty paying the fixed rate. The seller shall be the counterparty receiving the fixed rate. In case of basis swaps (float-to-float interest rate swaps), the buyer shall be the counterparty that pays the spread and the seller the counterparty that receives the spread. | |
| | | In case of swaps and forwards related to currencies and of cross currency swaps, the buyer shall be the counterparty receiving the currency which is first when sorted alphabetically by ISO 4217 standard and the seller shall be the counterparty delivering this currency. | |
| | | In case of swaps related to dividends, the buyer shall be the counterparty receiving the equivalent actual dividend payments. The seller is the counterparty paying the dividend and receiving the fixed rate. | |
| | | In case of derivative instruments for the transfer of credit risk except options and swaptions, the buyer shall be the counterparty buying the protection. The seller is the counterparty selling the protection. | |
| | | In case of derivative contracts related to commodities or emission allowances, the buyer shall be the counterparty that receives the commodity or emission allowance specified in the report and the seller the counterparty delivering this commodity or emission allowance. | |
| | | In case of forward rate agreements, the buyer shall be the counterparty paying the fixed rate and the seller the counterparty receiving the fixed rate. | |
| | | For an increase in notional the buyer shall be the same as the acquirer of the financial instrument in the original transaction and the seller shall be the same as the disposer of the financial instrument in the original transaction. | |
| | | For a decrease in notional the buyer shall be the same as the disposer of the financial instrument in the original transaction and the seller shall be the same as the acquirer of the financial instrument in the original transaction. | |
| 9 | Financial instrument identification code | Unique and unambiguous identifier of the financial instrument | {ISIN} |

| N. | Field | Description | Standards and Format |
|---|---|---|---|
| 10 | Price | Limit price of the order excluding, where applicable, commission and accrued interest.<br><br>For stop orders, this shall be the stop price for the order.<br><br>Where there are option contracts, the price shall be the premium of the derivative contract per underlying or index point.<br><br>Where there are spread bets, the price shall be the reference price of the direct underlying instrument.<br><br>For credit default swaps, the price shall be the coupon in basis points.<br><br>Where the price is reported in monetary terms, the price shall be provided in the major currency unit.<br><br>Where the price is not applicable, the field shall be populated with the value 'NOAP'.<br><br>Where the price is currently not available but pending, the value shall be 'PNDG'.<br><br>Where the agreed price is zero, a price of zero shall be used.<br><br>Where applicable, values shall not be rounded or truncated. | {DECIMAL-18/13} in case the price is expressed as monetary value.<br><br>{DECIMAL-11/10} in case the price is expressed as percentage or yield.<br><br>{DECIMAL-18/17} in case the price is expressed as basis points.<br><br>'PNDG' in case the price is not available.<br><br>'NOAP' in case the price is not applicable. |
| 11 | Price notation | Indicates whether the price and the strike price are expressed in monetary value, in percentage, in yield or in basis points. | 'MONE' — Monetary value<br>'PERC' — Percentage<br>'YIEL' — Yield<br>'BAPO' — Basis points |
| 12 | Price multiplier | Number of units of the underlying instruments represented by a single derivative contract.<br><br>Monetary value covered by a single swap contract, where the quantity field indicates the number of swap contracts in the transaction. For a future or option on an index, the amount per index point.<br><br>For spreadbets, the movement in the price of the underlying instrument on which the spreadbet is based.<br><br>The information reported in this field shall be consistent with the values provided in fields 10 and 26. | {DECIMAL- 18/17}<br>'1' — If non-derivative financial instruments not traded by contracts. |
| 13 | Price currency | Currency in which the price for the financial instrument related to the order is expressed (applicable where the price is expressed as a monetary value). | {CURRENCYCODE_3} |
| 14 | Currency of leg 2 | Where there are multi-currency or cross-currency swaps, the currency of leg 2 shall be the currency in which leg 2 of the contract is denominated.<br><br>For swaptions where the underlying swap is multi-currency, the currency of leg 2 shall be the currency in which leg 2 of the swap is denominated.<br><br>This field is only applicable to interest rate and currency derivatives contracts. | {CURRENCYCODE_3} |

| N. | Field | Description | Standards and Format |
|---|---|---|---|
| 15 | Underlying instrument code | ISIN code of the underlying instrument.<br><br>For ADRs, GDRs and similar instruments, the {ISIN} of the financial instrument on which the instruments is based.<br><br>For convertible bonds, the {ISIN} of the instrument into which the bond can be converted.<br><br>For derivatives or other instruments which have an underlying, the ISIN code for the underlying instrument, where the underlying is admitted to trading, or traded on a trading venue. Where the underlying is a stock dividend, the ISIN code of the related share entitling the underlying dividend.<br><br>For credit default swaps, the ISIN of the reference obligation shall be provided.<br><br>In case the underlying is an index and has an ISIN, the ISIN code for that index.<br><br>Where the underlying is a basket, include all the ISINs for each constituent of the basket that is admitted to trading or is traded on a trading venue. This field shall be repeated as many times as necessary to list all reportable instruments in the basket. | {ISIN} |
| 16 | Option type | Indicates whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time the order is placed. In case of swaptions it shall be:<br>— 'PUTO', in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver.<br>— 'CALL', in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.<br>In case of caps and floors it shall be:<br>— 'PUTO', in case of a floor.<br>— 'CALL', in case of a cap.<br>Field only applies to derivatives that are options or warrants. | 'PUTO' — Put<br>'CALL' — Call<br>'OTHR' — where it cannot be determined whether it is a call or a put |
| 17 | Strike price | Predetermined price at which the holder will have to buy or sell the underlying instrument or an indication that the price cannot be determined at the time the order is placed.<br><br>Field only applies to an option or warrant where the strike price can be determined at the time the order is placed.<br><br>Where the strike price is not applicable, the field shall not be populated. | {DECIMAL-18/13} in case the price is expressed as monetary value.<br><br>{DECIMAL-11/10} in case the price is expressed as percentage or yield.<br><br>{DECIMAL-18/17} in case the price is expressed as basis points.<br><br>'PNDG' in case the price is not available. |
| 18 | Strike price currency | Currency of the Strike Price | {CURRENCYCODE_3} |

| N. | Field | Description | Standards and Format |
|---|---|---|---|
| 19 | Up-front payment | Monetary value of any up-front payment in basis points of notional received or paid by the seller.<br><br>Where the seller receives the up-front payment, the value populated shall be positive. Where the seller pays the up-front payment, the value populated shall be negative.<br><br>For an increase or decrease of notional in derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number. | {DECIMAL-18/5} |
| 20 | Delivery type | Indicates whether the transaction is settled physically or in cash.<br><br>Where the delivery type cannot be determined at time of order placement, the value shall be 'OPTL'.<br><br>The field only needs to be populated where there are derivatives. | 'PHYS' — Physically settled<br>'CASH' — Cash settled<br>'OPTL' — Optional for counterparty or when determined by a third party. |
| 21 | Option exercise style | Indicates whether the option may be exercised only at a fixed date (European and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).<br><br>This field is only applicable for options. | 'EURO' — European<br>'AMER' — American<br>'ASIA' — Asian<br>'BERM' — Bermudan<br>'OTHR' — Any other type |
| 22 | Maturity date | Date of maturity of the financial instrument.<br><br>Field is only applicable for debt instruments with a defined maturity date. | {DATEFORMAT} |
| 23 | Expiry date | Expiry date of the reported financial instrument.<br><br>Field is only applicable for derivatives with a defined expiry date. | {DATEFORMAT} |
| 24 | Quantity currency | Currency in which the quantity is expressed.<br><br>Field is only applicable if quantity is expressed as a nominal or monetary value. | {CURRENCYCODE_3} |
| 25 | Quantity notation | Indicates whether the quantity reported is expressed as number of units, as a nominal value or as a monetary value. | 'UNIT' — Number of units<br>'NOML' — Nominal value<br>'MONE' — Monetary value |
| 26 | Initial quantity | The number of units of the financial instrument or the number of derivative contracts in the order.<br><br>The nominal or monetary value of the financial instrument.<br><br>For spread bets, the quantity shall be the monetary value wagered per point movement in the underlying financial instrument.<br><br>For an increase or decrease in notional derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number.<br><br>For credit default swaps, the quantity shall be the notional amount for which the protection is acquired or disposed of. | {DECIMAL-18/17} in case the quantity is expressed as number of units.<br>{DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value. |

| N. | Field | Description | Standards and Format |
|---|---|---|---|
| 27 | Date and time | The exact date and time of the receipt of the order or the exact date and time when the decision to deal was made. Where applicable, this field shall be maintained in accordance with Article 3 and table 2 in the Annex of Commission Delegated Regulation (EU) 2017/574 (³). | {DATE_TIME_FORMAT}<br>Where applicable, the number of digits after the 'seconds' shall be determined in accordance with Table 2 in the Annex of Delegated Regulation (EU) 2017/574. |
| 28 | Additional information from the client | Any instructions, parameters, conditions and any other details of the order that were transmitted by the client to the investment firm. | Free text |

(¹) Commission Delegated Regulation (EU) 2017/580 24 June 2016 of supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the maintenance of relevant data relating to orders in financial instruments (see page 193 of this Official Journal).

(²) Commission Delegated Regulation (EU) 2017/590 of 28 July 2016 supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the reporting of transactions to competent authorities (see page 449 of this Official Journal).

(³) Commission Delegated Regulation (EU) 2017/574 of 7 June 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council with regard to regulatory technical standards for the level of accuracy of business clocks (see page 148 of this Official Journal).

*Table 3*

**Information relating to outgoing and executed orders**

| N. | Field/Content | Description | Format |
|---|---|---|---|
| 1 | Buy-Sell indicator | Indicates whether the order is to buy or to sell, as determined in the description of field 8 of table 2. | 'BUYI' — buy<br>'SELL' — sell |
| 2 | The trading capacity | Indicates whether the order submission results from the member, participant or client of the trading venue is carrying out matched principal trading under Article 4(38) of Directive 2014/65/EU, or is dealing on its own account under Article 4(6) of Directive 2014/65/EU.<br>Where the order submission does not result from the member, participant or client of the trading venue carrying out matched principal trading or dealing on its own account, the field shall indicate that the transaction was carried out under any other capacity. | 'DEAL' — Dealing on own account<br>'MTCH' — Matched principal<br>'AOTC' — Any other capacity |
| 3 | Liquidity provision activity | Indicates whether an order is submitted to a trading venue as part of a market making strategy pursuant to Articles 17 and 48 of Directive 2014/65/EU, or is submitted as part of another activity in accordance with Article 3 of Commission Delegated Regulation (EU) 2017/575. (¹). | 'true'<br>'false' |
| 4 | Execution within firm | Code used to identify the person or algorithm within the investment firm who is responsible for the execution of the transaction resulting from the order in accordance with Article 9 of Delegated Regulation (EU) 2017/590.<br>Where a natural person is responsible for the execution of the transaction, the person shall be identified by {NATIONAL_ID}<br>Where an algorithm is responsible for the execution of the transaction, this field shall be populated in accordance with Article 9 of Delegated Regulation (EU) 2017/590. | {NATIONAL_ID} — Natural persons<br>{ALPHANUM-50} — Algorithms |

| N. | Field/Content | Description | Format |
|---|---|---|---|
| | | Where more than one person or a combination of persons and algorithms are involved in the execution of the transaction, the firm shall determine the trader or algorithm primarily responsible as specified in Article 9 of Delegated Regulation (EU) 2017/590 and populate this field with the identity of that trader or algorithm.<br><br>This field shall only be applicable for executed orders. | |
| 5 | The identification code of the order submitted to the trading venue or to another investment firm | Internal code used by the investment firm to identify the order submitted to the trading venues or to another investment firm, provided that the code is unique per trading day and per financial instrument. | {ALPHANUM-50} |
| 6 | The identification code of the order assigned by another investment firm or trading venue to which the order was submitted | An alphanumerical code assigned by another investment firm or the trading venue to which the order was submitted by the investment firm for execution. This field shall be populated with the identification code assigned by the latter investment firm or trading venue. | {ALPHANUM-50} |
| 7 | Order receiver identification code | The code of the investment firm to which the order was transmitted or code of the trading venue to which the order was transmitted. | For an investment firm: {LEI}<br><br>For a trading venue:{MIC} |
| 8 | Order type | Identifies the type of order submitted to the trading venue as per the trading venue specifications. | {ALPHANUM-50} |
| 9 | Limit price | The maximum price at which a buy order can trade or the minimum price at which a sell order can trade.<br><br>The spread price for a strategy order. It can be negative or positive.<br><br>This field shall be left blank in case of orders that do not have a limit price or in case of unpriced orders.<br><br>In case of a convertible bond, the real price (clean or dirty) used for the order shall be reflected in this field.<br><br>Where an order is executed, the investment firm shall also record the price at which the transaction was executed. | {DECIMAL-18/13} where the price is expressed as a monetary value.<br><br>Where a price is reported in monetary terms, it shall be provided in the major currency unit.<br><br>{DECIMAL-11/10} in case the price is expressed as a percentage or yield.<br><br>{DECIMAL-18/17} in case the price is expressed as basis points. |
| 10 | Price currency | Currency in which the trading price is expressed (applicable where the price is expressed as a monetary value) for the financial instrument related to the order. | {CURRENCYCODE_3} |
| 11 | Price notation | Indicates whether the price and strike price are expressed in monetary value, in percentage or in yield or in basis points. | 'MONE' — Monetary value<br><br>'PERC' — Percentage<br><br>'YIEL' — Yield<br><br>'BAPO' — Basis points |
| 12 | Additional limit price | Any other limit price which may apply to the order. This field shall be left blank if not relevant. | {DECIMAL-18/13} where the price is expressed as a monetary value. |

| N. | Field/Content | Description | Format |
|---|---|---|---|
| | | | Where the price is reported in monetary terms, it shall be provided in the major currency unit. |
| | | | {DECIMAL-11/10} where the price is expressed as a percentage or yield. |
| | | | {DECIMAL-18/17} in case the price is expressed as basis points. |
| 13 | Stop price | The price that must be reached for the order to become active. For stop orders triggered by events independent of the price of the financial instrument, this field shall be populated with a stop price equal to zero. This field shall be left blank if not relevant. | {DECIMAL-18/13} where the price is expressed as a monetary value. Where the price is reported in monetary terms, it shall be provided in the major currency unit. {DECIMAL-11/10} in case the price is expressed as a percentage or yield. {DECIMAL-18/17} in case the price is expressed as basis points. |
| 14 | Pegged limit price | The maximum price at which a pegged order to buy can trade or the minimum price at which a pegged order to sell can trade. This field shall be left blank if not relevant. | {DECIMAL-18/13} where the price is expressed as a monetary value. Where the price is reported in monetary terms, it shall be provided in the major currency unit. {DECIMAL-11/10} where the price is expressed as a percentage or yield. {DECIMAL-18/17} in case the price is expressed as basis points. |
| 15 | Remaining quantity including hidden | The total quantity that remains in the order book after a partial execution or in the case of any other event affecting the order. On a partial fill order event, this shall be the total remaining volume after that partial execution. On an order entry this shall equal the initial quantity. | {DECIMAL-18/17} where the quantity is expressed as a number of units. {DECIMAL-18/5} where the quantity is expressed as a monetary or nominal value. |
| 16 | Displayed quantity | The quantity that is visible (as opposed to hidden) in the order book. | {DECIMAL-18/17} where the quantity is expressed as a number of units. {DECIMAL-18/5}where the quantity is expressed as a monetary or nominal value. |
| 17 | Traded quantity | Where there is a partial or full execution, this field shall be populated with the executed quantity. | {DECIMAL-18/17} where the quantity is expressed as a number of units. {DECIMAL-18/5} where the quantity is expressed as a monetary or nominal value. |

| N. | Field/Content | Description | Format |
|---|---|---|---|
| 18 | Minimum acceptable quantity (MAQ) | The minimum acceptable quantity for an order to be filled which can consist of multiple partial executions and is normally only for non-persistent order types.<br><br>This field shall be left blank if not relevant. | {DECIMAL-18/17} where the quantity is expressed as a number of units.<br><br>{DECIMAL-18/5} where the quantity is expressed as a monetary or nominal value. |
| 19 | Minimum executable size (MES) | The minimum execution size of any individual potential execution.<br><br>This field shall be left blank if not relevant. | {DECIMAL-18/17} where the quantity is expressed as a number of units.<br><br>{DECIMAL-18/5} where the quantity is expressed as a monetary or nominal value. |
| 20 | MES first execution only | Specifies whether the MES is relevant only for the first execution.<br><br>This field can be left blank where field 19 is left blank. | 'true'<br>'false' |
| 21 | Passive only indicator | Indicates if the order is submitted to the trading venue with a characteristic/flag such that the order shall not immediately execute against any contra visible orders. | 'true'<br>'false' |
| 22 | Self-Execution Prevention | Indicates whether the order has been entered with self-execution prevention criteria, so that it would not execute with an order on the opposite side of the book entered by the same member or participant. | 'true'<br>'false' |
| 23 | Date and time (submission of order) | The exact date and time of the submission of an order to the trading venue or to another investment firm. | {DATE_TIME_FORMAT}<br><br>The number of digits after the 'seconds' shall be determined in accordance with Table 2 in the Annex of Delegated Regulation (EU) 2017/574. |
| 24 | Date and time (receipt of order) | The exact date and time of any message that is transmitted to and received from the trading venue or other investment firm in relation to the order. | {DATE_TIME_FORMAT}<br><br>The number of digits after the 'seconds' shall be determined in accordance with Table 2 in the Annex of Delegated Regulation (EU) 2017/574 |
| 25 | Sequence number | Every event listed in field 26 shall be identified by the investment firm, using positive integers in ascending order.<br><br>The sequence number shall be unique to each type of event, consistent across all events, timestamped by the investment firm and persistent for the date that the event occurs. | {INTEGER-50} |
| 26 | New order, order modification, order cancellation, order rejections, partial or full execution | New order: receipt of a new order by the operator of the trading venue.<br><br>Triggered: an order which becomes executable or, as the case may be, non-executable upon the realisation of a pre-determined condition. | 'NEWO' — New order<br><br>'TRIG' — Triggered |

| N. | Field/Content | Description | Format |
|---|---|---|---|
| | | Replaced by the member, participant or client of the trading venue: where a member, participant or client of the trading venue decides upon its own initiative to change any characteristic of the order it has previously entered into the order book. | 'REME' — Replaced by the member or participant or client of the trading venue. |
| | | Replaced by market operations (automatic): where any characteristic of an order is changed by the trading venue operator's IT systems. This includes where a peg order's or a trailing stop order's current characteristics are changed to reflect how the order is located within the order book. | 'REMA' — Replaced by market operations (automatic). |
| | | Replaced by market operations (human intervention): where any characteristic of an order is changed by a trading venue operator's staff. This includes the situation where a member, participant or client of the trading venue has IT issues and needs its orders to be cancelled urgently. | 'REMH' — Replaced by market operations (human intervention). |
| | | Change of status at the initiative of the member, participant or client of the trading venue. This includes activation and deactivation. | 'CHME' — Change of status at the initiative of the member/participant/client of the trading venue. |
| | | Change of status due to market operations. | 'CHMO' — Change of status due to market operations. |
| | | Cancelled at the initiative of the member, participant or client of the trading venue. | 'CAME' — Cancelled at the initiative of the member or participant or client of the trading venue. |
| | | Cancelled by market operations. This includes a protection mechanism provided for investment firms engaging in algorithmic trading to pursue a market making strategy as laid down in Articles 17 and 48 of Directive 2014/65/EU. | 'CAMO' -Cancelled by market operations. |
| | | Rejected order: an order received but rejected by the operator of the trading venue. | 'REMO' — Rejected order |
| | | Expired order. where the order is removed from the order book upon the end of its validity period. | 'EXPI' — Expired order |
| | | Partially filled: where the order is not fully executed so that there remains a quantity to be executed. | 'PARF' — Partially filled |
| | | Filled: where there is no more quantity to be executed. | 'FILL' — Filled |
| | | | {ALPHANUM-4} characters not already in use for the trading venue's own classification. |
| 27 | Short selling indicator | A short sale concluded by an investment firm on its own behalf or on behalf of a client, as described in Article 11 of Delegated Regulation (EU) 2017/590. | 'SSHO' — Short sale with no exemption |
| | | When an investment firm executes a transaction on behalf of a client who is selling and the investment firm, acting on a best effort basis, cannot determine whether it is a short sale transaction, this field shall be populated with 'UNDI'. | 'SSEX' — Short sale with exemption |
| | | Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4 of Delegated Regulation (EU) 2017/590, this field shall be populated by the receiving firm in the receiving firm's report using the information received from the transmitting firm. | 'SELL' — No short sale<br>'UNDI' — Information not available |

| N. | Field/Content | Description | Format |
|---|---|---|---|
| | | This field is only applicable where the instrument is covered by Regulation (EU) No 236/2012 of the European Parliament and of the Council (²) and the seller is the investment firm or a client of the investment firm.<br><br>This field is only applicable in case of executed orders. | |
| 28 | Waiver indicator | Indicates whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) No 600/2014.<br><br>For equity instruments:<br><br>'RFPT' = Reference price transaction<br><br>'NLIQ' = Negotiated transactions in liquid financial instruments<br><br>'OILQ' = Negotiated transactions in illiquid financial instruments<br><br>'PRIC' = Negotiated transactions subject to conditions other than the current market price of that equity financial instrument.<br><br>For non-equity instruments:<br><br>'SIZE' = Above specific size transaction<br><br>'ILQD' = Illiquid instrument transaction<br><br>This field is only applicable where there are orders that were executed under a waiver on a trading venue. | Populate one or more of the following flags:<br><br>'RFPT' — Reference price<br><br>'NLIQ' — Negotiated (liquid)<br><br>'OILQ' — Negotiated (illiquid)<br><br>'PRIC' — Negotiated (conditions)<br><br>'SIZE' — Above specified size<br><br>'ILQD' — Illiquid instrument |
| 29 | Routing Strategy | The applicable routing strategy as per the trading venue specification.<br><br>This field shall be left blank if not relevant. | {ALPHANUM-50} |
| 30 | Trading venue transaction identification code | Alphanumerical code assigned by the trading venue to the transaction pursuant to Article 12 of Delegated Regulation (EU) 2017/575.<br><br>This field is only applicable where there are orders that were executed on a trading venue. | {ALPHANUM-52} |
| 31 | Validity period | Good-For-Day: the order expires at the end of the trading day on which it was entered in the order book. | 'GDAY' — Good-For-Day |
| | | Good-Till-Cancelled: the order will remain active in the order book and be executable until it is actually cancelled. | 'GTCA' — Good-Till-Cancelled |
| | | Good-Till-Time: the order expires at the latest at a pre-determined time within the current trading session. | 'GTHT' — Good-Till-Time |
| | | Good-Till-Date: the order expires at the end of a specified date. | 'GTHD' — Good-Till-Date |
| | | Good-Till-Specified Date and Time: the order expires at a specified date and time. | 'GTDT' — Good-Till-Specified Date and Time |
| | | Good After Time: the order is only active after a pre-determined time within the current trading session. | 'GAFT' — Good After Time |

| N. | Field/Content | Description | Format |
|---|---|---|---|
| | | Good After Date: the order is only active from the beginning of a pre-determined date. | 'GAFD' — Good After Date |
| | | Good After Specified Date and Time: the order is only active from a pre-determined time on a pre-determined date. | 'GADT' — Good After Specified Date and Time |
| | | Immediate-Or-Cancel: an order which is executed upon its entering into the order book (for the quantity that can be executed) and which does not remain in the order book for the remaining quantity (if any) that has not been executed. | 'IOCA' — Immediate-Or-Cancel |
| | | Fill-Or-Kill: an order which is executed upon its entering into the order book provided that it can be fully filled: In the event the order can only be partially executed, then it is automatically rejected and cannot therefore be executed.<br>Other: any additional indications that are unique for specific business models, trading platforms or systems. | 'F' — Fill-Or-Kill<br>or<br>{ALPHANUM-4} characters not already in use for the trading venue's own classification. |
| 32 | Order restriction | Good For Closing Price Crossing Session: where an order qualifies for the closing price crossing session. | 'SESR' — Good For Closing Price Crossing Session |
| | | Valid For Auction: the order is only active and can only be executed at auction phases (which can be pre-defined by the member, participant or client of the trading venue who submitted the order, e.g. opening and/or closing auctions and/or intraday auction). | 'VFAR' — Valid For Auction |
| | | Valid For Continuous Trading only: the order is only active during continuous trading. | 'VFCR' — Valid For Continuous Trading only |
| | | Other: any additional indications that are unique for specific business models, trading platforms or systems. | {ALPHANUM-4} characters not already in use for the trading venue's own classification.<br>This field shall be populated with multiple flags separated by a comma where there are multiple types applicable. |
| 33 | Validity period date and time | This refers to the time stamp reflecting the time on which the order becomes active or is ultimately removed from the order book.<br>Good for day: the date of entry with the timestamp immediately prior to midnight.<br>Good till time: the date of entry and the time to that specified in the order.<br>Good till date: the specified date of expiry with the timestamp immediately prior to midnight.<br>Good till specified date and time: the specified date and time of expiry<br>Good after time: the date of entry and the specified time at which the order becomes active. | {DATE_TIME_FORMAT}<br>The number of digits after the 'seconds' shall be determined in accordance with Table 2 in the Annex of Delegated Regulation (EU) 2017/574. |

| N. | Field/Content | Description | Format |
|---|---|---|---|
| | | Good after date: the specified date with the timestamp immediately after midnight. | |
| | | Good after specified date and time: Default will be the specified date and time at which the order becomes active. | |
| | | Good till Cancel: the ultimate date and time the order is automatically removed by market operations | |
| | | Other: timestamp for any additional validity type. | |
| 34 | Aggregated order | Indicates whether the order is an aggregated order in accordance with Article 2(3) of Delegated Regulation (EU) 2017/575. | 'true' 'false' |
| 35 | Additional information relating to the outgoing order | Any instructions, parameters, conditions and any other details of the order that are: transmitted by the investment firm to the trading venue and in particular those instructions, parameters, conditions and details which are necessary for the trading venue to have a clear understanding of how the order has to be handled by it; or transmitted by the trading venue to the investment firm and in particular those instructions, parameters, conditions and details which are necessary for the investment firm to have a clear feedback information on how the order has been handled. | Free text |

(¹)  Commission Delegated Regulation (EU) 2017/575 of 8 June 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council on markets in financial instruments with regard to regulatory technical standards concerning the data to be published by execution venues on the quality of execution of transactions (see page 152 of this Official Journal).

(²)  Regulation (EU) No 236/2012 of the European Parliament and of the Council of 14 March 2012 on short selling and certain aspects of credit default swaps (OJ L 86, 24.3.2012, p. 1).