Bloomberg L.P. and

Global Technical Committee

ESMA RTS 22 Transaction Reporting Extensions

[May 30, 2017]

[Revision 0.2]

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Table of Contents

Table of Figures

Document History

Revision	Date	Author	Revision Comments
0.1	May 20, 2017	Brook Path Partners, Inc.	Initial version with complete mapping for RTS 22.
0.2	May 30, 2017	Dean Kauffman for Bloomberg L.P.	• Minor updates based on presentation feedback
	Junee 28, 2017	GTC Tech	Genrated ASBUILT and preassigned IDs.

1 Introduction

This gap analysis seeks to fill in the gap to the FIX Protocol Application Layer standard to meet the requirements for ESMA RTS 22. ESMA RTS 22 specifically addresses the requirements for post-trade transaction reporting data requirements and obligations when reporting transactions to ESMA or National Competent Authorities (NCA) also sometimes referred to as Competent Authorities (CA).

The following documents are references and input to this gap analysis:

1. ESMA RTS documents reference via this link:
    http://ec.europa.eu/finance/securities/docs/isd/mifid/its-rts-overview-table_en.pdf

    Specifically RTS 22

2. MiFID II: Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Directive 2002/92/EC and Directive 2011/61/EU http://eur-lex.europa.eu/legal-content/EN/TXT/?qid=1472752877422&uri=CELEX:32014L0065

3. MiFIR: Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Regulation (EU) No 648/2012. http://eur-lex.europa.eu/legal-content/EN/TXT/?uri=CELEX:32014R0600

2 Business Requirements

The table below is the data requirements table from RTS 22 Annex I Table 2. The first 4 columns are defined by EMSA while the last column of Table 1 is the proposed FIX mapping for.

Table 1: RTS 22 Annex I Table 2 Data Elements

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)

1	Report status	Indication as to whether the transaction report is new or a cancellation.	'NEWT' - New
			'CANC' - Cancellation
				TradeReportType(856)
				    0 = Submit - for NEWT
				    6 = Trade Report Cancel - for CANC

2	Transaction Reference Number	Identification number that is unique to the executing firm for each transaction report.
		
		Where, pursuant to Article 26(5) of Regulation (EU) No 600/2014, a trading venue submits a transaction report on behalf of a firm that is not subject to Regulation (EU) No 600/2014, the trading venue shall populate this field with a number that has been internally generated by the trading venue and that is unique for each transaction report submitted by the trading venue.
			{ALPHANUM-52}	*For executing firm trade ID*
				TradeID(1003)
				
				Trading venue trade ID to be disseminated to both sides of the transaction:
				RegulatoryTradeIDGrp/
				    RegulatoryTradeID(1903)=<trade id>
				    RegulatoryTradeIDType(1906)=5 (Trading venue transaction identifier)

3	Trading venue transaction identification code	This is a number generated by trading venues and disseminated to both the buying and the selling parties in accordance with Article 12 of [RTS 24 on the maintenance of relevant data relating to orders in financial instruments under Article 25 of Regulation 600/2014 EU].
		
		This field is only required for the market side of a transaction executed on a trading venue.
			{ALPHANUM-52}	*Trading venue trade ID to be disseminated to both sides of the transaction:*
				RegulatoryTradeIDGrp/
				    RegulatoryTradeID(1903)=<trade id>
				    RegulatoryTradeIDType(1906)=5 (Trading venue transaction identifier)

4	Executing entity identification code	Code used to identify the entity executing the transaction.	{LEI}	RootParties/
				    RootPartyID(1117)=<lei>
				    RootPartyIDSource(1118)=N (Legal Entity Identifier)
				    RootPartyRole(1119)=1 (Executing Firm)

5	Investment Firm covered by Directive 2014/65/EU	Indicates whether the entity identified in field 4 is an investment firm covered by Article 4(1) of Directive 2014/65/EU.	'true'- yes
			'false'- no
				within the RootParty instance with RootPartyRole(1119)=1 (Executing Firm) in row 4 above:
				    RootSubParties/
				        RootPartySubID(1121)=F (Investment firm)
				        RootPartySubIDType(1122)=64 (Company activities)

6	Submitting entity	Code used to identify the entity submitting the transaction report	{LEI}	*Per GTC MiFID II Part 3 gap analysis submission,*

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)

	identification code	to the competent authority in accordance with Article 26(7) of Regulation (EU) No 600/2014.
		
		Where the report is submitted by the executing firm directly to the competent authority, it shall be populated with the LEI of the executing firm (where the executing firm is a legal entity).
		
		Where the report is submitted by a trading venue, it shall be populated with the LEI of the operator of the trading venue.
		
		Where the report is submitted by an ARM, it shall be populated with the LEI of the ARM.
				identifying the investment firm or trading venue as the reporting entity:
				RootParties/
				  RootPartyID(1117)=<reporter>
				  RootPartyIDSource(1118)=N (LEI) or G (MIC)
				  RootPartyRole(1119)=67 (Investment Firm) or 73 (Execution Venue)
				  RootPartySubIDs/
				    RootPartySubID(1121)=Y
				      RootPartySubIDType(1122)=49 (Reporting entity indicator)
				
				Or if reported by an ARM:
				RootParties/
				  RootPartyID(1117)=<arm>
				  RootPartyIDSource(1118)=N (LEI)
				  RootPartyRole(1119)=72 (Reporting intermediary)
				
				Then the on-behalf-of party is identified as the buyer or seller:
				Parties/
				  PartyID(448)=<client>
				  PartyIDSource(447)=N (LEI)
				  PartyRole(452)=13 (Order Origination Firm)

Buyer details				
- For joint accounts fields 7-11 shall be repeated for each buyer.				
- Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, the information in fields 7-15 shall be populated by the receiving firm in the receiving firm's report with the information received from the transmitting firm.				
- Where the transmission is for a transmitted order that has not met the conditions for transmission set out in Article 4 the receiving firm shall treat the transmitting firm as the buyer.				

7	Buyer identification code	Code used to identify the acquirer of the financial instrument.
		
		Where the acquirer is a legal entity, the LEI code of the acquirer shall be used.
			{LEI}
			{MIC}
			{NATIONAL_ID}
			'INTC'
				within the TrdCapRptSideGrp instance with Side(54)=1 (Buy):
				  Parties/
				    PartyID(448)=<identifier>
				    PartyIDSource(447)

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
		Where the acquirer is a non-legal entity, the identifier specified in Article 6 shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that utilises a central counterparty (CCP) and where the identity of the acquirer is not disclosed, the LEI code of the CCP shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that does not utilise a CCP and where the identity of the acquirer is not disclosed, the MIC code of the trading venue or of the organised trading platform outside of the Union shall be used. Where the acquirer is an investment firm acting as a systematic internaliser (SI), the LEI code of the SI shall be used. 'INTC' shall be used to designate an aggregate client account within the investment firm in order to report a transfer into or out of that account with an associated allocation to the individual client(s) out of or into that account respectively. 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 the 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 the case of swaps related to interest rates or inflation indices,		N = Legal Entity Identifier G = MIC Q = National ID of natural person PartyRole(452)=27 (Buyer/Seller) *The National ID is to be a concatenation of the 2-character country code (ISO 3166) and the national client identifier in RTS 22 Annex II. In the table where it refers to "CONCAT" the "natural person shall be identified by the investment firm using the concatenation of the following elements in the following order":* *date of birth in YYYYMMDD + first five chars of first name + first five chars of surname. Prefixes and sufixes to names are to be omitted and for names short change five chars they will be padded with "#". "All characters shall be in upper case. No apostrophes, accents, hyphens, punctuation marks of spaces shall be used"*

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
		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 the 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 the case of swap 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 the 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 contract related to commodities, the buyer shall be the counterparty that receives the commodity specified in the report and the seller the counterparty delivering this commodity.		
		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.		

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
Additional details				
	- Field 8-15 are only applicable if the buyer is a client			
	- Fields 9-11 are only applicable if the buyer is a natural person			

8	Country of the branch for the buyer	Where the acquirer is a client, this field shall identify the country of the branch that received the order from the client or made an investment decision for a client in accordance with a discretionary mandate given to it by the client as required by Article 14(3).
		
		Where this activity was not conducted by a branch this shall be populated with the country code of the home Member State of the investment firm or the country code of the country where the investment firm has established its head office or registered office (in the case of third country firms).
		
		Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated using the information received from the transmitting firm.
			{COUNTRYCODE_2}	*within the TrdCapRptSideGrp/Parties instance in row 7 above:*
				    PtysSubGrp/
				        PartySubID(523)=<cc>
				        PartySubIDType(803)=70 (Location or jurisdiction)

9	Buyer - first name(s)	Full first name(s) of the buyer. In case of more than one first name, all names shall be included in this field separated by a comma.	{ALPHANUM-140}	*within the TrdCapRptSideGrp/Parties instance in row 7 above for natural person only:*
				    PtysSubGrp/
				        PartySubID(523)=<name(s)>
				        PartySubIDType(803)=78~~<tbd>~~ (First name(s))

10	Buyer - surname(s)	Full surname(s) of the buyer. In case of more than one surname, all surnames shall be included in this field separated by a comma.	{ALPHANUM-140}	*within the TrdCapRptSideGrp/Parties instance in row 7 above for natural person only:*
				    PtysSubGrp/
				        PartySubID(523)=<name(s)>
				        PartySubIDType(803)=79~~<tbd>~~ (Surname(s))

11	Buyer - date of birth	Date of birth of the buyer	{DATEFORMAT}	*within the TrdCapRptSideGrp/Parties instance in row 7 above for natural person only:*
				    PtysSubGrp/
				        PartySubID(523)=<date>
				        PartySubIDType(803)=80~~<tbd>~~ (Date of birth)

Buyer decision maker				
	- Fields 12-15 are only applicable if the decision maker acts under a power of representation			

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)

12	Buyer decision maker code	Code used to identify the person who makes the decision to acquire the financial instrument. Where the decision is made by an investment firm, this field shall be populated with the identity of the investment firm rather than the individual making the investment decision. Where the decision maker is a legal entity, the LEI code of the decision maker shall be used. Where the decision maker is a non-legal entity, the identifier specified in Article 6 shall be used.	{LEI} {NATIONAL_ID}	*within the TrdCapRptSideGrp instance with Side(54)=1 (Buy):*
				    Parties/
				        PartyID(448)=<identifier>
				        PartyIDSource(447)
				            N = Legal Entity Identifier
				            Q = National ID of natural person
				        PartyRole(452)=122 (Investment decision maker)
				
				See description of National ID in row 7 above

Buyer decision maker details				
- Fields 13-15 are only applicable if the decision maker is a natural person				

13	Buy decision maker - First Name(s)	Full first name(s) of the decision maker for the buyer. In case of more than one first name, all names shall be included in this field separated by a comma	{ALPHANUM-140}	*within the TrdCapRptSideGrp/Parties instance in row 12 above for natural person only:*
				    PtysSubGrp/
				        PartySubID(523)=<name(s)>
				        PartySubIDType(803)=78~~<tbd>~~ (First name(s))

14	Buy decision maker – Surname(s)	Full surname(s) of the decision maker for the buyer. In case of more than one surname, all surnames shall be included in this field separated by a comma	{ALPHANUM-140}	*within the TrdCapRptSideGrp/Parties instance in row 12 above for natural person only:*
				    PtysSubGrp/
				        PartySubID(523)=<name(s)>
				        PartySubIDType(803)=79~~<tbd>~~ (Surname(s))

15	Buy decision maker - Date of birth	Date of birth of the decision maker for the buyer	{DATEFORMAT}	*within the TrdCapRptSideGrp/Parties instance in row 12 above for natural person only:*
				    PtysSubGrp/
				        PartySubID(523)=<date>
				        PartySubIDType(803)=80~~<tbd>~~ (Date of birth)

Seller details and decision maker				
- For joint accounts fields 16-20 shall be repeated for each seller.				
- Where the transaction for a seller is for a transmitted order that has met the conditions for transmission set out in Article 4, the information in fields 16-24 shall be populated by the receiving firm in the receiving firm's report from the information received from the transmitting firm.				
- Where the transmission is for a transmitted order that has not met the conditions for transmission set out in Article 5, the receiving firm shall treat the transmitting firm as the seller.				
16	Seller identification	Code used to identify the disposer of the financial instrument.	{LEI}	*within the TrdCapRptSideGrp instance with*

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
	code	Where the disposer is a legal entity, the LEI code of the disposer shall be used. Where the disposer is a non-legal entity, the identifier specified in Article 7 shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that utilises a CCP and where the identity of the disposer is not disclosed, the LEI code of the CCP shall be used. Where the transaction was executed on a trading venue or on an organised trading platform outside of the Union that does not utilise a CCP and where the identity of the disposer is not disclosed, the MIC code of the trading venue or of the organised trading platform outside of the Union shall be used. Where the disposer is an investment firm acting as a SI, the LEI code of the SI shall be used ‘INTC’ shall be used to designate an aggregate client account within the investment firm in order to report a transfer into or out of that account with an associated allocation to the individual client(s) out of or into that account respectively. 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 the 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.	{MIC} {NATIONAL_ID} 'INTC'	*Side(54)=2 (Sell):* Parties/ PartyID(448)=<identifier> PartyIDSource(447) N = Legal Entity Identifier G = MIC Q = National ID of natural person PartyRole(452)=27 (Buyer/Seller) *See description of National ID in row 7 above*

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No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
		In the 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 the 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 the case of swap 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 the 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, the buyer shall be the counterparty that receives the commodity specified in the report and the seller the counterparty delivering this commodity.		
		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 seller shall be the same as the disposer in the original transaction.		
		For a decrease in notional the seller shall be the same as the acquirer of the financial instrument in the original transaction.		
17-24	**Fields 17-24 mirror all buyer related fields numbered 8-15 (buyer details and decision maker) for the seller.**			*within the TrdCapRptSideGrp/Parties instance in row 16 above:* PtysSubGrp/

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)

				PartySubID(523)=<cc>
				    PartySubIDType(803)=70 (Location or jurisdiction)
				  PtysSubGrp/
				    PartySubID(523)=<name(s)>
				    PartySubIDType(803)=78~~<tbd>~~ (First name(s))
				  PtysSubGrp/
				    PartySubID(523)=<name(s)>
				    PartySubIDType(803)=79~~<tbd>~~ (Surname(s))
				  PtysSubGrp/
				    PartySubID(523)=<date>
				    PartySubIDType(803)=80~~<tbd>~~ (Date of birth)
				
				within the TrdCapRptSideGrp instance with Side(54)=2 (Sell):
				  Parties/
				    PartyID(448)=<identifier>
				    PartyIDSource(447)
				      N = Legal Entity Identifier
				      Q = National ID of natural person
				    PartyRole(452)=122 (Investment decision maker)
				    PtysSubGrp/
				      PartySubID(523)=<name(s)>
				      PartySubIDType(803)=78~~<tbd>~~ (First name(s))
				    PtysSubGrp/
				      PartySubID(523)=<name(s)>
				      PartySubIDType(803)=79~~<tbd>~~ (Surname(s))
				    PtysSubGrp/
				      PartySubID(523)=<date>
				      PartySubIDType(803)=80~~<tbd>~~ (Date of birth)

Transmission details				
	- Fields 26 and 27 shall only be populated for transaction reports by a receiving firm where all the conditions for transmission in Article 4 have been met.			
	- Where a firm acts both as a receiving firm and a transmitting firm it shall populate field 25 to indicate that it is a transmitting firm and shall populate fields 26 and 27 from its perspective as a receiving firm.			
25	Transmission of	'true' shall be populated by the transmitting firm within the	'true'	*within the RootParty instance with*

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
	order indicator	transmitting firm's report where the conditions for transmission specified in Article 4 were not satisfied 'false' – in all other circumstances	'false'	*RootPartyRole(1119)=67 (Investment firm) or 73 (Execution venue) in row 6 above:* RootSubParties/ RootPartySubID(1121)=Y|N RootPartySubIDType(1122)=81~~<tbd>~~ (Order transmitting firm)
26	Transmitting firm identification code for the buyer	Code used to identify the firm transmitting the order This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm.	{LEI}	*within the RootParty instance with RootPartyRole(1119)= 67 (Investment firm) or 73 (Execution venue) in row 6 above:* RootSubParties/ RootPartySubID(1121)=Y|N RootPartySubIDType(1122)=82~~<tbd>~~ (Order transmitter for buyer)
27	Transmitting firm identification code for the seller	Code used to identify the firm transmitting the order. This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm	{LEI}	*within the RootParty instance with RootPartyRole(1119)= 67 (Investment firm) or 73 (Execution venue) in row 6 above:* RootSubParties/ RootPartySubID(1121)=Y|N RootPartySubIDType(1122)=83~~<tbd>~~ (Order transmitter for seller)
Transaction details				
28	Trading date time	Date and time when the transaction was executed. For transactions executed on a trading venue, the level of granularity shall be in accordance with the requirements set out in Article 3 [RTS 25 on clock synchronization under article 50 of Directive 2014/65/EU]. For transactions not executed on a trading venue, the date and time shall be when the parties agree the content of the following fields: quantity, price, currencies in fields 31, 34 and 44, instrument identification code, instrument classification and underlying instrument code, where applicable. For transactions not executed on a trading venue the time reported shall be at least to the nearest second. Where the transaction results from an order transmitted by the executing firm on behalf of a client to a third party where the	{DATE_TIME_FORMAT}	TrdRegTimestamps/ TrdRegTimestamp(769)=<timestamp> TrdRegTimestampType(770)=1 (Execution time)

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
		conditions for transmission set out in Article 4 were not satisfied, this shall be the date and time of the transaction rather than the time of the order transmission.		

29	Trading capacity	Indication of whether the transaction results from the executing firm carrying out matched principal trading under Article 4(38) of Directive 2014/65/EU or dealing on own account under Article 4(6) of Directive 2014/65/EU.
		
		Where the transaction does not result from the executing firm carrying out matched principal trading or dealing on own account, the field shall indicate that the transaction was carried out under any other capacity.
			'DEAL' - Dealing on own account
			
			'MTCH' - Matched principal
			
			'AOTC' - Any other capacity
				within the TrdCapRptSideGrp instance where the executing firm is buyer/seller:
				LastCapacity(29)
				  1 = Agent - ESMA's RTS 22 "AOTC" flag
				  2 = Cross as agent - ESMA's RTS 22 "AOTC" flag
				  3 = Cross as principal - ESMA's RTS 22 "MTCH" flag
				  4 = Principal - ESMA's RTS 22 "DEAL" flag
				  5 = Riskless principal - ESMA's RTS 22 "DEAL" flag

30	Quantity	The number of units of the financial instrument, or the number of derivative contracts in the transaction.
		
		The nominal or monetary value of the financial instrument.
		
		For spread bets, the quantity shall be the monetary value wagered per point movement in the underlying financial instrument.
		
		For credit default swaps, the quantity shall be the notional amount for which the protection is acquired or disposed of.
		
		For increase or decrease in notional amount derivative contracts, the number shall reflect the absolute value of the change and shall be expressed as a positive number.
		
		The information reported in this field shall be consistent with the values provided in fields 33 and 46.
			{DECIMAL-18/17} in case the quantity is expressed as number of units
			
			{DECIMAL-18/5} in case the quantity is expressed as monetary or nominal value
				Equities, Bonds and Foreign Exchange forwards:
				LastQty(32)=<qty>
				
				OTC derivative swaps in rates, credit, equities and commodities (including emissions):
				Instrument/StreamGrp/
				  StreamNotional(40054)=<amt>
				
				Foreign exchange swaps:
				InstrumentLeg/
				  LegLastQty(1418)=<qty>
				
				Options - (except FX swaps) use the corresponding field in UnderlyingInstrument.

31	Quantity currency	Currency in which the quantity is expressed. Only applicable if quantity is expressed as nominal or monetary value.	{CURRENCYCODE_3}	*Equities, Bonds and Foreign Exchange forwards:* Currency(15)=<ccy> *OTC derivative swaps in rates, credit, equities and commodities (including emissions):* Instrument/StreamGrp/ StreamCurrency(40055)=<ccy> *Foreign exchange swaps:* Currency(15)=<ccy> [dealt currency of the currency

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
				pair] *Options - (except FX swaps) use the corresponding field in UnderlyingInstrument.*
32	Derivative notional increase/decrease	Indication as to whether the transaction is an increase or decrease of notional of a derivative contract. Field only applies when there is change in notional for a derivative contract.	'INCR' - Increase 'DECR' - Decrease	TradeContinuation(1937) 9 = Increase

33	Price	Traded price of the transaction excluding, where applicable, commission and accrued interest.
		In the case of option contracts, it shall be the premium of the derivative contract per underlying or index point.
		In the case of spread bets it shall be the reference price of the underlying instrument.
		.
		For credit default swaps (CDS) it shall be the coupon in basis points.
		Where price is reported in monetary terms, it shall be provided in the major currency unit.
		Where price is currently not available but pending, the value shall be 'PNDG'
		Where price is not applicable the value shall be 'NOAP' The information reported in this field shall be consistent with the values provided in fields 30 and 46.
			{DECIMAL-18/13} in case the price is expressed as monetary value
			{DECIMAL-11/10} in case the price is expressed as percentage or yield
			{DECIMAL-18/17} in case the price is expressed as basis points
			
			'PNDG' in case the price is not available
			'NOAP' in case the price is not applicable
				LastPx(31)=<price>
				PriceType(423)
				  1 = Percentage
				  2 = Per unit
				  3 = Fixed amount
				  4 = Discount
				  5 = Premium
				  6 = Spread
				  9 = Yield
				  10 = Fixed cabinet trade price
				  11 = Variable cabinet trade price
				  12 = Price spread
				  20 = Normal rate representation (FX)
				  21 = Inverse rate representation (FX)
				  22 = Basis points
				  23 = Up front points
				  24 = Interest rate
				  25 = Percentage of notional
				
				TradePriceConditionGrp/
				  TradePriceCondition(1839)=
				    17 = Price is pending - "PNDG"
				    18 = Price is not applicable - "NOAP"

34	Price Currency	Currency in which the price is expressed (applicable if the price is expressed as monetary value).	{CURRENCYCODE_3}	*if different from Currency(15):* Instrument/ PriceQuoteCurrency(1524)=<ccy>
35	Net amount	The net amount of the transaction means the cash amount which is paid by the buyer of the debt instrument upon the settlement	{DECIMAL-18/5}	TrdCapRptSideGrp/ NetMoney(118)=<amt>

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
		of the transaction. This cash amount equals to: (clean price * nominal value)+any accrued coupons. As a result, the net amount of the transaction excludes any commission or other fees charged to the buyer of the debt instrument. Field only applies when the financial instrument is debt.		
36	Venue	Identification of the venue where the transaction was executed. Use the ISO 10383 segment MIC for transactions executed on a trading venue, Systematic Internaliser (SI) or organised trading platform outside of the Union. Where the segment MIC does not exist, use the operating MIC. Use MIC code 'XOFF' for financial instruments admitted to trading, or traded on a trading venue or for which a request for admission was made, where the transaction on that financial instrument is not executed on a trading venue, SI or organised trading platform outside of the Union, or where an investment firm does not know it is trading with another investment firm acting as an SI. Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on an organised trading platform outside of the Union but where the underlying is admitted to trading or traded on a trading venue.	{MIC}	LastMkt(30)=<mic>

37	Country of the branch membership	Code used to identify the country of a branch of the investment firm whose market membership was used to execute the transaction.
		
		Where a branch's market membership was not used, this field shall be populated with the country code of the home
		
		Member State of the investment firm or the country code of the country where the firm has established its head office or registered office (in the case of third country firms).
		
		This field shall only be populated for the market side of a
			{COUNTRYCODE_2}	*within the RootParties instance with RootPartyRole(1119)=1 (Executing Firm) in row 4 above:*
				    RootSubParties/
				        RootPartySubID(1121)=<cc>
				        RootPartySubIDType(1122)=70 (Location or jurisdiction)

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
		transaction executed on a trading venue or on an organised trading platform outside of the Union.		
38	Up-front payment	Monetary value of any up-front payment received or paid by the seller. Where the seller receives the up-front payment, the value populated is positive. Where the seller pays the up-front payment, the value populated is negative.	{DECIMAL-18/5}	PaymentGrp/ PaymentType(40213)=1 (Upfront fee) PaymentPaySide(40214) 1 = (Buyer) 2 = (Seller) PaymentReceiveSide(40215) 1 = (Buyer) 2 = (Seller) PaymentAmount(40217)=<amt>
39	Up-front payment currency	Currency of the up-front payment.	{CURRENCYCODE_3}	*in the same PaymentGrp instance in row 38 above:* PaymentCurrency(40216)=<ccy>
40	Complex trade component id	Identifier, internal to the reporting firm to identify all the reports related to the same execution of a combination of financial instruments in accordance with Article 12. The code must be unique at the level of the firm for the group of reports related to the execution. Field only applies when the conditions specified in Article 12 apply.	{ALPHANUM-35}	TradeLinkID(820)=<link id> *or* PackageID(2489)
Instrument details				
41	Instrument identification code	Code used to identify the financial instrument This field applies to financial instruments for which a request for admission to trading has been made, that are admitted to trading or traded on a trading venue or on a systematic internaliser. It also applies to financial instruments which have an ISIN and are traded on organised trading platform outside of the Union where the underlying is a financial instrument traded on a trading venue.	{ISIN}	Instrument/ SecurityID(48)=<isin> SecurityIDSource(22)=4 (ISIN)
Fields 42-56 are not applicable where: **transactions are executed on a trading venue or** with an investment firm acting as a **SI;** **or** **field 41 is populated with an ISIN that exists on the reference data list from ESMA**				

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
42	Instrument full name	Full name of the financial instrument	{ALPHANUM-350}	Instrument/ FinancialInstrumentFullName(2714tbd)=<full name>
43	Instrument classification	Taxonomy used to classify the financial instrument A complete and accurate CFI code shall be provided.	{CFI_CODE}	Instrument/ CFICode(461)=<cfi>
44	Notional currency 1	Currency in which the notional is denominated. In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1 or the currency 1 of the pair. In the case of swaptions where the underlying swap is single-currency, this will be the notional currency of the underlying swap. For swaptions where the underlying is multi-currency, this will be the notional currency of leg 1 of the swap.	{CURRENCYCODE_3}	*First or only instance of:* Instrument/StreamGrp/ StreamCurrency(40055)=<ccy> *If a swaption, first or only instance of:* UnderlyingInstrument/UnderlyingStreamGrp/ UnderlyingStreamCurrency(40546)=<ccy>
45	Notional currency 2	In the case of multi-currency or cross-currency swaps the currency in which leg 2 of the contract is denominated. For swaptions where the underlying swap is multi- currency, the currency in which leg 2 of the swap is denominated	{CURRENCYCODE_3}	*Second instance of:* Instrument/StreamGrp/ StreamCurrency(40055)=<ccy> *If a swaption, second instance of:* UnderlyingInstrument/UnderlyingStreamGrp/ UnderlyingStreamCurrency(40546)=<ccy>
46	Price multiplier	Number of units of the underlying instrument represented by a single derivative contract. 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. For spreadbets the movement in the price of the underlying instrument on which the spreadbet is based. The information reported in this field shall be consistent with the values provided in fields 30 and 33.	{DECIMAL-18/17}	Instrument/ ContractMultiplier(231)=<n>
47	Underlying	ISIN code of the underlying instrument.	{ISIN}	*For CDS the reference entity is specified:* UnderlyingInstrument/

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
	instrument code	For ADRs, GDRs and similar instruments, the ISIN code of the financial instrument on which those instruments are based. For convertible bonds, the ISIN code of the instrument in which the bond can be converted. For derivatives or other instruments which have an underlying, the underlying instrument ISIN code, when the underlying is admitted to trading, or traded on a trading venue. Where the underlying is a stock dividend, then ISIN code of the related share entitling the underlying dividend. For Credit Default Swaps, the ISIN of the reference obligation shall be provided. In case the underlying is an Index and has an ISIN, the ISIN code for that index. Where the underlying is a basket, include the ISIN of each constituent of the basket that is admitted to trading or is traded on a trading venue. Field 47 shall be reported as many times as necessary to list all reportable instruments in the basket.		UnderlyingSecurityID(309)=<lei> UnderlyingSecurityIDSource(305)=T (LEI) *and the reference obligation is specified:* UnderlyingObligationID(1994)=<isin> UnderlyingObligationIDSource(1995)=4 (ISIN) *For a convertible bond the associated equity is specified:* Instrument/ ConvertibleBondEquityID(1951)=<isin> ConvertibleBondEquityIDSource(1952)=4 (ISIN) *Otherwise:* UnderlyingInstrument/ UnderlyingSecurityID(309)=<isin> UnderlyingSecurityIDSource(305)=4 (ISIN)
48	Underlying index name	When the underlying is an index, the name of the Index.	{INDEX} Or {ALPHANUM-25} - if the index name is not included in the {INDEX} list	*If a swap:* UnderlyingInstrument/UnderlyingStreamGrp/ UnderlyingPaymentStream/ UnderlyingPaymentStreamFloatingRate/ UnderlyingPaymentStreamRateIndex (40620)=<name> *Otherwise:* UnderlyingInstrument/ UnderlyingSecurityID(309)=<index name> UnderlyingSecurityIDSource(305)=

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
				W~~\<tbd>~~ = Index Name

49	Term of the underlying index	In case the underlying is an index, the term of the index.	{INTEGER-3}+'DAYS' - days
			
			{INTEGER-3}+'WEEK' - weeks
			
			{INTEGER-3}+'MNTH' - months
			
			{INTEGER-3}+'YEAR' - years
				If a swap:
				UnderlyingInstrument/UnderlyingStreamGrp/UnderlyingPaymentStream/UnderlyingPaymentStreamFloatingRate/
				   UnderlyingPaymentStreamRateIndexCurveUnit (40622)
				     D = Day
				     Wk = Week
				     Mo = Month
				     Yr = Year
				   UnderlyingPaymentStreamRateIndexCurvePeriod(40623)=\<n>
				
				Otherwise:
				UnderlyingInstrument/
				   UnderlyingIndexCurveUnit(2723~~tbd~~)=\<unit>
				   UnderlyingIndexCurvePeriod(2724~~tbd~~)=\<n>

50	Option type	Indication as to 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 of execution.
		
		In case of swaptions it shall be:
		
		- 'PUTO', in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver.
		
		-'Call', in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.
		
		In case of Caps and Floors it shall be:
		
		-'PUTO', in case of a Floor.
		
		-'Call', in case of a Cap.
			'PUTO' - Put
			
			'CALL' - Call
			
			'OTHR' - where it cannot be determined whether it is a call or a put
				Instrument/
				   PutOrCall(201)
				     0 = Put
				     1 = Call
				     2~~\<tbd>~~ = Other

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
		Field only applies to derivatives that are options or warrants.		
51	Strike price	Pre-determined 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 of execution.	{DECIMAL-18/13} in case the price is expressed as monetary value	Instrument/ StrikePrice(202)=<price>
		Field only applies to an option or warrant where strike price can be determined at the time of execution.		TradePriceConditionGrp/ TradePriceCondition(1839)= 17 = Price is pending - "PNDG"
		Where price is currently not available but pending, the value shall be 'PNDG'	{DECIMAL-11/10} in case the price is expressed as percentage or yield	
		Where strike price is not applicable the field shall not be populated.		
			{DECIMAL-18/17} in case the price is expressed as basis points	
			'PNDG' in case the price is not available	
52	Strike price currency	Currency of the strike price	{CURRENCYCODE_3}	Instrument/ StrikeCurrency(947)=<ccy>
53	Option exercise style	Indication as to 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). This field is only applicable for options, warrants and entitlement certificates.	'EURO' - European 'AMER' - American 'ASIA' - Asian 'BERM' - Bermudan 'OTHR' - Any other type	Instrument/ ExerciseStyle(1194) 0 = European 1 = American 2 = Bermuda 99 = Other *Asian is not an exercise style but a method of determining the value of the option.* Instrument/ UnderlyingPriceDeterminationMethod(1481)=4 (Average value (Asian option))
54	Maturity date	Date of maturity of the financial instrument. Field only applies to debt instruments with defined maturity.	{DATEFORMAT}	Instrument/ MaturityDate(541)=<date>

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
55	Expiry date	Expiry date of the financial instrument. Field only applies to derivatives with a defined expiry date.	{DATEFORMAT}	*For all swaps except currencies:* Instrument/StreamGrp/StreamTerminationDate/ StreamTerminationDateUnadjusted (40065)=<date> *For currency outrights:* SettlDate(64)=<date> *For currency swaps:* LegSettlDate(588)=<date> *different between legs* *For an option:* Instrument/OptionExercise/ OptionExerciseExpiration/ OptionExerciseExpirationDateGrp/ OptionExerciseExpirationDate(41153)=<date> *Otherwise:* Instrument/ MaturityDate(541)=<date>
56	Delivery type	Indication as to whether the transaction is settled physically or in cash. Where delivery type cannot be determined at time of execution, the value shall be 'OPTL' The field is only applicable for derivatives.	'PHYS' - Physically settled 'CASH' - Cash settled 'OPTL' - Optional for counterparty or when determined by a third party	Instrument/ SettlMethod(1193) C = Cash settlement required P = Physical settlement required E = Election at exercise
Trader, algorithms, waivers and indicators				
57	Investment decision within firm	Code used to identify the person or algorithm within the investment firm who is responsible for the investment decision. For natural persons, the identifier specified in Article 6 shall be used If the investment decision was made by an algorithm, the field shall be populated as set out in Article 8.	{NATIONAL_ID} - Natural persons {ALPHANUM-50} - Algorithms	*within one of the TrdCapRptSideGrp/Parties components* *if a person:* PartyID(448)=<id> PartyIDSource(447)=Q (National identifier) PartyRole(452)=122 (Investment decision maker)

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)

		Field only applies for investment decision within the firm. Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm within the receiving firm's report using the information received from the transmitting firm.		*if an algorithm:*
				    PartyID(448)=<algo id>
				    PartyIDSource(447)=P (Short code identifier)
				    PartyRole(452)=122 (Investment decision maker)
				    PartyRoleQualifier(2376)=22 (Algorithm)
				            plus in the base:
				AlgorithmicTradeIndicator(2667)=1 (Algorithmic)

58	Country of the branch responsible for the person making the investment decision	Code used to identify the country of the branch of the investment firm for the person responsible for the investment decision, as set out in Article 14(3)(b).
		
		Where the person responsible for the investment decision was not supervised by a branch, this field shall be populated with the country code of the home Member State of the investment firm or the country code of the country where the firm has established its head office or registered office (in the case of third country firms).
		
		Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm within the receiving firm's report using the information received from the transmitting firm.
		
		This field is not applicable when the investment decision was made by an algorithm
			{COUNTRYCODE_2}	*within the TrdCapRptSideGrp/Parties instance in row 57 above:*
				    PtysSubGrp/
				        PartySubID(523)=<cc>
				        PartySubIDType(803)=70 (Location or jurisdiction)

59	Execution within firm	Code used to identify the person or algorithm within the investment firm who is responsible for the execution.
		
		For natural persons, the identifier specified in Article 7 shall be used If the execution was made by an algorithm, the field shall be populated as set out in Article 9.
			{NATIONAL_ID} - Natural persons
			
			{ALPHANUM-50} - Algorithms
				within one of the TrdCapRptSideGrp/Parties components
				if a person:
				    PartyID(448)=<id>
				    PartyIDSource(447)=Q (National identifier)
				    PartyRole(452)=12 (Executing Trader)
				
				if an algorithm:
				    PartyID(448)=<algo id>
				    PartyIDSource(447)=P (Short code identifier)
				    PartyRole(452)=12 (Executing Trader)

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
				PartyRoleQualifier(2376)=22 (Algorithm) *plus in the base:* AlgorithmicTradeIndicator(2667)=1 (Algorithmic)

60	Country of the branch supervising the person responsible for the execution	Code used to identify the country of the branch of the investment firm for the person responsible for the execution of the transaction, as set out in Article 14(3)(c).
		
		Where the person responsible was not supervised by a branch, this field shall be populated with the country code of the home Member State of the investment firm, or the country code of the country where the firm has established its head office or registered office (in the case of third country firms)
		
		This field is not applicable when the execution was made by an algorithm
			{COUNTRYCODE_2}	*within the TrdCapRptSideGrp/Parties instance in row 59 above:*
				    PtysSubGrp/
				        PartySubID(523)=<cc>
				        PartySubIDType(803)=70 (Location or jurisdiction)

61	Waiver indicator	Indication as to whether the transaction was executed under a pre-trade waiver in accordance with Articles 4 and 9 of Regulation (EU) No 600/2014.
		
		For equity instruments:
		'RFPT' = Reference price transaction
		'NLIQ' = Negotiated transactions in liquid financial instruments
		'OILQ' = Negotiated transactions in illiquid financial instruments
		'PRIC' = Negotiated transactions subject to conditions other than the current market price of that equity financial instrument.
		
		For non-equity instruments:
		'SIZE' = Above specific size transaction
		'ILQD' = Illiquid instrument transaction
		
		This field shall only be populated for the market side of a transaction executed under a waiver on a trading venue.
			Populate one or more of the following flags:
			
			'RFPT' - Reference price
			
			'NLIQ' - Negotiated (liquid)
			
			'OILQ' - Negotiated (illiquid)
			
			'PRIC' - Negotiated (conditions)
			
			'SIZE' - Above specified size
			
			'ILQD' - Illiquid instrument
				TrdRegPublicationGrp/
				    TrdRegPublicationType(2669)=0 (Pre-trade transparency waiver)
				    TrdRegPublicationReason(2670)
				        0 = No preceding order in book as transaction price set within average spread of a liquid instrument - 'NLIQ'
				        1 = No preceding order in book as transaction price depends on system-set reference price for an illiquid instrument - 'OLIQ'
				        2 = No preceding order in book as transaction price is for transaction subject to conditions other than current market price - 'PRIC'
				        3 = No public price for preceding order as public reference price was used for matching orders - 'RFPT'
				        4 = No public price quoted as instrument is illiquid - 'ILQD'
				        5 = No public price quoted by SI as order is above standard market size - 'SIZE'
				        9 = No public price and/or size quoted as transaction is "large in scale"
				        10 = No public price and/or size quoted due to

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)
				order being hidden

62	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.
		
		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'
		
		Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4 of this Regulation, this field shall be populated by the receiving firm in the receiving firm's reports using the information received from the transmitting firm.
		
		This field is only applicable when, the instrument is covered by Regulation (EU) No 236/2012, and the seller is the investment firm or a client of the investment firm.
			'SESH' - Short sale with no exemption
			
			'SSEX' - Short sale with exemption
			
			'SELL' - No short sale
			
			'UNDI' – Information not available
				Within one of the instances of TrdCapRptSideGrp:
				Side(54)
				   5 = Sell short
				   6 = Sell short exempt
				   2 = Sell
				   H = Sell undisclosed

63	OTC post-trade indicator	Indicator as to the type of transaction in accordance with Articles 20(3)(a) and 21(5)(a) of Regulation (EU) No 600/2014.
		
		For all instruments:
		'BENC' = Benchmark transactions
		'ACTX' = Agency cross transactions
		'LRGS' = Post-trade large-in-scale transactions
		'ILQD' = Illiquid instrument transaction
		'SIZE' = Above specific size transaction
		'CANC' = Cancellations
		'AMND' = Amendments
		
		For equity instruments:
		'SDIV' = Special dividend transactions
		'RPRI' = Transactions which have received price improvement
		'DUPL'= Duplicative trade reports
		'TNCP' = Transactions not contributing to the price discovery
			Populate one or more of the following flags:
			
			'BENC' – Benchmark
			'ACTX' – Agency cross
			'LRGS' - Large in scale
			'ILQD' - Illiquid instrument
			'SIZE' - Above specified size
			'CANC' - Cancellations
			'AMND' - Amendments
			'SDIV' – Special dividend
			'RPRI' – Price improvement
			'DUPL' – Duplicative
			'TNCP – Not
				TradeReportType(856)
				   0 = Submit - for NEWT
				   5 = No/Was - for AMND
				   6 = Trade Report Cancel - for CANC
				
				TrdType(828)
				   2 = Exchange for physical - 'XFPH'
				   25 = Special cum dividend - 'SDIV'
				   26 = Special ex dividend - 'SDIV'
				   65 = Package trade - 'TPAC'
				
				SecondaryTrdType(855)
				   64 = Benchmark - 'BENC'
				
				TrdSubType(829)
				   37 = Crossed trade - 'ACTX'
				
				TradePrice Condition(1839)
				   14 = Price improvement - 'RPRI'
				   16 = Trade exempted from trading obligation - 'TNCP'

No.	FIELD	CONTENT TO BE REPORTED	FORMAT AND STANDARDS TO BE USED FOR REPORTING	FIX Mapping In the context of the TradeCaptureReport(35=AE)

		process for the purposes of Article 23 of Regulation (EU) No 600/2014
		
		For non-equity instruments:
		'TPAC' = Package transaction
		'XFPH' = Exchange for Physical transaction
			contributing to the price discovery process
			'TPAC' - Package
			'XFPH' – Exchange for Physical
				PreviouslyReported(570) = Y - 'DUPL'
				
				TrdRegPublicationGrp/
				    TrdRegPublicationType(2669)=1 (Post-trade deferral)
				    TrdRegPublicationReason(2670)
				        6 = Deferral due to "Large in scale" - 'LRGS'
				        7 = Deferral due to "Illiquid instrument" - 'ILQD'
				        8 = Deferral due to "Size specific" - 'SIZE'

64	Commodity derivative indicator	Indication as to whether the transaction reduces risk in an objectively measurable way in accordance with Article 57 of Directive 2014/65/EU.
		Where the transaction is for a transmitted order that has met the conditions for transmission set out in Article 4, this field shall be populated by the receiving firm in the receiving firm's reports using the information received from the transmitting firm. This field is only applicable for commodity derivative transactions.
			'true' - yes
			'false'- no
				Within one of the instances of TrdCapRptSideGrp:
				    TradeReportOrderDetail/OrderAttributeGrp/
				    OrderAttributeType(2594)=3 (Risk reduction order)
				        OrderAttributeValue(2595)=Y|N

65	Securities financing transaction indicator	'true' shall be populated where the transaction falls within the scope of activity but is exempted from reporting under [Securities Financing Transactions Regulation]
		'false' otherwise.
			true - yes
			false- no
				TrdRegPublicationGrp/
				    TrdRegPublicationType(2669)=2 (Exempted)
				    TrdRegPublicationReason(2670)=11 (Exempted due to securities financing transaction)

3 Issues and Discussion Points

The following table raises any issues and discussions, along with their resolution.

Table 2: Issues and Discussions

#	Subject	Reference	Change Request	Issue
1	"Other" as a value for PutOrCall(201) in FIX field	See field #50 in Table 1 above	ESMA defines an explicit value to use when, at the time of execution, it cannot be determine whether the option is a put or call.	FIX has always maintained the view that the PutOrCall(201) field can only contain the values "put" or "call", and absence of this field indicates an unknown option right. GTC needs to decide whether to add a new valid value for "Other" as this is explicitly defined by ESMA. Other ESMA RTS makes mention of "Chooser" - it is uncertain whether "Other" is intended to cover "Chooser" or not.
2	Index Name to SecurityIDSource	See field #48 in Table 1 above	In describing a CDS Index using the UnderlyingInstrument component it seems appropriate to use UnderlyingSecurityID(309) in line with identifying the reference entity there for a CDS single name. ESMA defines a "standard" list of indices and refers to it in its documentation (see Appendix E - Snapshot of ISIN Index Names) but the list does not include the CDS indices. Therefore we've proposed adding a value to the UndelryingSecurityIDSource(305) enumerations for Index Name	Is there a more appropriate place for the index name when not using the StreamGrp component keeping in mind that for a CDS identified in this way there is no other identifier for UnderlyingSymbol(311) nor UnderlyingSecurityID(309). Are the index names public domain or do we have an IP conflict with iTraxx etc.? Given that ESMA defined a list of index names that doesn't cover CDS indices should there be a different ID source for this? Will ISIN DSB issue ISINs for indices? The proposed …CurvePeriod and …CurveUnit fields are only needed for CDX in the UnderlyingInstrument component so they do not need to be pushed up into Instrument and InstrumentLeg.

4 Proposed Message Flow

There are no changes to message flows. Firms reporting to a reporting entity, such as an ARM, who will then report the transactions to the NCA or ESMA, may use the TradeCaptureReport(35=AE) to submit the transaction reports. The ARM may then acknowledge the submission using the TradeCaptureReportAck(35=AR) and subsequently inform the submitter of any submission status using the TradeCaptureReport(35=AE).

5 FIX Message Tables

(no changes)

6 FIX Component Blocks

6.1 Component Instrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	Instrument
Component Abbreviated Name (for FIXML)	Instrmt
Component Type	___ Block Repeating _X__ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <Instrmt>					
Tag	Field Name	Req'd	Action	*Mappings and Usage Comments*	FIX Spec Comments
(…truncated…)					
106	Issuer				
348	EncodedIssuerLen		Change		Must be set if EncodedIssuer(349) field is specified and must immediately precede it.
349	EncodedIssuer		Change		Encoded (non-ASCII characters) representation of the Issuer(106) field in the encoded format specified via the

Component FIXML Abbreviation: *<Instrmt>*					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
					MessageEncoding(347) field.
2714 tbd	FinancialInstrumentFullName	N	ADD		
2715 tbd	EncodedFinancialInstrumentFullNameLen	N	ADD		Must be set if EncodedFinancialInstrumentFullName(2716tbd) field is specified and must immediately precede it.
2716 tbd	EncodedFinancialInstrumentFullName	N	ADD		Encoded (non-ASCII characters) representation of the FinancialInstrumentFullName(2714tbd) field in the encoded format specified via the MessageEncoding(347) field.
107	SecurityDesc				
350	EncodedSecurityDescLen		Change		Must be set if EncodedSecurityDesc(351) field is specified and must immediately precede it.
351	EncodedSecurityDesc		Change		Encoded (non-ASCII characters) representation of the SecurityDesc(107) field in the encoded format specified via the MessageEncoding(347) field.
(…truncated…)					
</Instrmt>					

6.2 Component InstrumentLeg

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	InstrumentLeg
Component Abbreviated Name (for FIXML)	Leg
Component Type	___ Block Repeating _X__ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)
To be finalized by FPL Technical Office	
Repository Component ID	

Component FIXML Abbreviation: <Leg>					
Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
(…truncated…)					
617	LegIssuer				
618	~~Leg~~Encoded~~Leg~~IssuerLen		Change		Must be set if ~~Leg~~Encoded~~Leg~~Issuer(618) field is specified and must immediately precede it.
619~~8~~	~~Leg~~Encoded~~Leg~~Issuer		Change		Encoded (non-ASCII characters) representation of the LegIssuer(617) field in the encoded format specified via the MessageEncoding(347) field.
2717 ~~tbd~~	LegFinancialInstrumentFullName	N	ADD		
2718 ~~tbd~~	~~Leg~~Encoded~~Leg~~FinancialInstrumentFullNameLen	N	ADD		Must be set if ~~Leg~~Encoded~~Leg~~FinancialInstrumentFullName(~~tbd~~2719) field is specified and must

Component FIXML Abbreviation: <Leg>					
Tag	Field Name	Req'd	Action	Mappings and Usage Comments	FIX Spec Comments
					immediately precede it.
2719 ~~tbd~~	~~Leg~~Encoded~~Leg~~FinancialInstrumentFullName	N	ADD		Encoded (non-ASCII characters) representation of the LegFinancialInstrumentFullName(2717~~tbd~~) field in the encoded format specified via the MessageEncoding(347) field.
620	LegSecurityDesc				
621	LegEncodedSecurityDescLen		Change		Must be set if LegEncodedSecurityDesc(622) field is specified and must immediately precede it.
622	LegEncodedSecurityDesc		Change		Encoded (non-ASCII characters) representation of the LegSecurityDesc(620) field in the encoded format specified via the MessageEncoding(347) field.
(…truncated…)					
</Leg>					

6.3 UnderlyingInstrument

To be completed at the time of the proposal – all information provided will be included in the repository	
Component Name	UnderlyingInstrument
Component Abbreviated Name (for FIXML)	Undly
Component Type	___ Block Repeating _X__ Block
Category	(no change)
Action	__New _X_Change
Component Synopsis	(no change)
Component Elaboration	(no change)

To be finalized by FPL Technical Office					
Repository Component ID					

Component FIXML Abbreviation: <Undly>					
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
(…truncated…)					
306	UnderlyingIssuer				
362	UnderlyingEncodedIssuerLen		CHANGE		Must be set if UnderlyingEncodedIssuer(363) field is specified and must immediately precede it.
363	UnderlyingEncodedIssuer		CHANGE		Encoded (non-ASCII characters) representation of the UnderlyingIssuer(363) field in the encoded format specified via the MessageEncoding(347) field.
2720 tbd	UnderlyingFinancialInstrumentFullName	N	ADD		
2721 tbd	EncodedUnderlyingEncodedFinancialInstrumentFullNameLen	N	ADD		Must be set if UnderlyingEncodedUnderlyingFinancialInstrumentFullName(2722 tbd) field is specified and must immediately precede it.
2722 tbd	EncodedUnderlyingEncodedFinancialInstrumentFullName	N	ADD		Encoded (non-ASCII characters) representation of the UnderlyingFinancialInstrumentFullName(2720 tbd) field in the encoded format specified via the MessageEncoding(347) field.
2723 tbd	UnderlyingIndexCurveUnit	N	ADD		Requires UnderlyingSecurityID(305) to identify the index. Requires UnderlyingIndexCurvePeriod(2724 tbd).
2724 tbd	UnderlyingIndexCurvePeriod	N	ADD		Requires UnderlyingSecurityID(305)

	Component FIXML Abbreviation: *\<Undly\>*				
Tag	*Field Name*	*Req'd*	*Action*	*Mappings and Usage Comments*	*FIX Spec Comments*
					to identify the index. Requires UnderlyingIndexCurveUnit(2 723tbd).
307	UnderlyingSecurityDesc				
364	UnderlyingEncodedSecurityDescLen		CHANGE		Must be set if UnderlyingEncodedSecurityDesc(307) field is specified and must immediately precede it.
365	UnderlyingEncodedSecurityDesc		CHANGE		Encoded (non-ASCII characters) representation of the UnderlyingSecurityDesc(307) field in the encoded format specified via the MessageEncoding(347) field.
(…truncated…)					
	\</Undly\>				

7 Category Changes

(no changes)

Appendix A - Data Dictionary

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2714 tbd	FinancialInstrument FullName	ADD	String	The full normative name of the financial instrument. [Elaboration: In the context of ESMA reference data, this is used to provide the full name of the instrument as defined by the Derivatives Service Bureau (DSB).]	FinclInstrmtFull Name	Instrument
2715 tbd	EncodedFinancialIns trumentFullNameLe n	ADD	Length	Byte length of encoded (non-ASCII characters) EncodedFinancialInstrumentFullName(271 6tbd) field.	EncFinclInstrmt FullNameLen	Instrument
2716 tbd	EncodedFinancialIns trumentFullName	ADD	data	Encoded (non-ASCII characters) representation of the FinancialInstrumentFullName(2714tbd) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the FinancialInstrumentFullName(2714tbd) field.	EncFinclInstrmt FullName	Instrument
2717 tbd	LegFinancialInstrum entFullName	ADD	String	The full normative name of the multileg's financial instrument. [Elaboration: In the context of ESMA reference data, this is used to provide the full name of the instrument as defined by the Derivatives Service Bureau (DSB).]	FinclInstrmtFull Name	InstrumentLeg

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
2718 tbd	EncodedLegFinancialInstrumentFullNameLen	ADD	Length	Byte length of encoded (non-ASCII characters) individual multileg instrument's EncodedLegFinancialInstrumentFullName(2719 tbd).	EncFinclInstrmtFullNameLen	InstrumentLeg
2719 tbd	EncodedLegFinancialInstrumentFullName	ADD	data	Encoded (non-ASCII characters) representation of the LegFinancialInstrumentFullName(2717 tbd) field in the encoded format specified via the MessageEncoding(347) field. If used, the ASCII (English) representation should also be specified in the LegFinancialInstrumentFullName(2717 tbd) field.	EncFinclInstrmtFullName	InstrumentLeg
2720 tbd	UnderlyingFinancialInstrumentFullName	ADD	String	The full normative name of the underlying financial instrument. [Elaboration: In the context of ESMA reference data, this is used to provide the full name of the instrument as defined by the Derivatives Service Bureau (DSB).]	FinclInstrmtFullName	UnderlyingInstrument
2721 tbd	EncodedUnderlyingFinancialInstrumentFullNameLen	ADD	Length	Byte length of encoded (non-ASCII characters) underlying instrument's EncodedUnderlyingFinancialInstrumentFullName(2722 tbd).	EncUndFinclInstrmtFullNameLen	UnderlyingInstrument
2722 tbd	EncodedUnderlyingFinancialInstrumentFullName	ADD	data	Encoded (non-ASCII characters) representation of the UnderlyingFinancialInstrumentFullName(2720 tbd) field in the encoded format specified via the MessageEncoding(347)	EncUndFinclInstrmtFullName	UnderlyingInstrument

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				field. If used, the ASCII (English) representation should also be specified in the UnderlyingFinancialInstrumentFullName(2720tbd) field.		
2723tbd	UnderlyingIndexCurveUnit	ADD	String	Curve time unit associated with the underlying index. *Uses enums from PaymentStreamRateIndexCurveUnit(40791)*	NdxUnit	UnderlyingInstrument
2724tbd	UnderlyingIndexCurvePeriod	ADD	int	Curve time multiplier for the underlying index.	NdxPeriod	UnderlyingInstrument
22	SecurityIDSource	CHANGE	String	Identifies class or source of the SecurityID(48) value. 1 = CUSIP 2 = SEDOL 3 = QUIK 4 = ISIN number *remove redundant word 'number'* 5 = RIC code *remove redundant word 'code'* 6 = ISO Currency Code *… truncated …* *Add enumerations:* W<tbd> = Index Nname [Elaboration: Standard name of the index or rate index, e.g. "LIBOR" or "iTraxx		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				Australia".]		
107	SecurityDesc	CHANGE	String	Can be used by the venue or one of the trading parties to provide an optional non-normative textual description for a the financial instrument.		
201	PutOrCall	CHANGE	int	*Add new value:* 2tbd = Other [Elaboration: In the context of ESMA RTS 22 reporting, this value may be used when, at the time of execution, the option right cannot be determined.]		
307	UnderlyingSecurityDesc	CHANGE	String	Description of the Uunderlying security. See SecurityDesc(107). Can be used by the venue or one of the trading parties to provide an optional non-normative textual description of the financial instrument.		
620	LegSecurityDesc	CHANGE	String	Description of a leg of a multileg instrument. See SecurityDesc(107). Can be used by the venue or one of the trading parties to provide an optional non-normative textual description of the financial instrument.		
803	PartySubIDType	CHANGE	String	*Add the following PartySubIDType values:*		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				78tbd = First name [Elaboration: The first name(s) of a natural person. If multiple names, separate entries by a comma.]		
				79tbd = Surname [Elaboration: The surname(s) or lastname(s) of a natural person. If multiple names, separate entries by a comma.]		
				80tbd = Date of birth [Elaboration: The date of birth of a natural person in the format YYYYMMDD.]		
				81tbd = Order transmitting firm [Elaboration: Identifies whether the party specified in PartyID(448) is the firm that transmitted the order. In the context of RTS 22 Article 4, when "true" the PartySubID(523)=Y shall be set "by the transmitting firm within the transmitting firm's report where conditions for transmission specified in Article 4 were not satisfied."]		
				82tbd = Order transmitting firm for buyer [Elaboration: Identifies the firm that transmitted the order for the buyer. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				firm identified in PartyID(448) is the firm that transmitted the order for the buyer. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."] 83~~tbd~~ = Order transmitter for seller [Elaboration: Identifies the order transmitting firm for the seller. In the context of ESMA RTS 22, PartySubID(523)=Y is used to indicate the firm identified in PartyID(448) is the firm that transmitted the order for the seller. "This shall be populated by the receiving firm within the receiving firm's report with the identification code provided by the transmitting firm."]		
1839	TradePriceCondition	CHANGE	int	Price conditions in effect at the time of the trade. Multiple price conditions can be in effect at the same time. Price conditions are usually required to be reported in markets that have regulations on price execution at a market or national best bid or offer, and the trade price differs from the best bid or offer. *Change description and elaboration:* 17 = Price or strike price is pending [Elaboration: In the context of ESMA RTS		

Tag	FieldName	Action	Datatype	Description	FIXML Abbreviation	Add to / Deprecate from Message type or Component block
				2, Annex II, Table 1 "Price", and RTS 22 Table 2 fields 33 "Price" and 51 "Strike price", this is ESMA's "PNDG" value. Used to indicate the transaction is pending a price or strike price at the time it was reported.]		

Appendix B - Glossary Entries

Term	Definition	Field where used

Appendix C - Abbreviations

Term	Proposed Abbreviation	Proposed Messages, Components, Fields where used

Appendix D - Usage Examples

(no changes)

Appendix E - Snapshot of ISIN Index Names

The following list shows the current list of Index Names from the ISO 20022 repository:

- Interest Rate
  - Fixed
  - Floating
    - Reference Rate
      - ISIN
      - Index
        - WIBOR [WIBO]
        - Treasury [TREA]
        - TIBOR [TIBO]
        - TELBOR [TLBO]
        - SWAP [SWAP]
        - STIBOR [STBO]
        - PRIBOR [PRBO]
        - Pfandbriefe [PFAN]
        - NIBOR [NIBO]
        - Muni AAA [MAAA]
        - MOSPRIM [MOSP]
        - LIBOR [LIBO]
        - LIBID [LIBI]
        - JIBAR [JIBA]
        - ISDAFIX [ISDA]
        - GCF Repo [GCFR]
        - Future SWAP [FUSW]
        - Euro Swiss [EUCH]
        - EURODOLLAR [EUUS]
        - Euribor [EURI]
        - EONIA Swaps [EONS]
        - EONIA [EONA]
        - CIBOR [CIBO]
        - CDOR [CDOR]
        - BUBOR [BUBO]
        - BBSW [BBSW]