Citi Markets MiFID II RTS27 Report Schema

ISSUE DATE:
28 December 2018

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1 OVERVIEW

1.1 Introduction

The Markets in Financial Instruments Directive ("MiFID") and Regulation ("MiFIR") (together "MiFID II") require the production of quarterly “quality of execution (RTS27) reports” to be made available on a publicly accessible internet site, free of charge, in a machine readable format.

The reports include up to nine tables of data and 90+ data points for each trading day, each instrument and each execution venue. To simplify access and aid downloading, the RTS27 reports have been structured and ordered into a hierarchy of consumable packages.

This guide provides an overview of the packaging adopted for the RTS27 report files.

The RTS27 reports are located at https://www.citivelocity.com/citiregx/mifid/eppublic/

1.2 Disclaimer

The RTS27 information is provided subject to the Terms of Use displayed on our website at

https://www.citivelocity.com/citiregx/mifid/eppublic/

2 CITI MARKETS EXECUTION VENUES

2.1 Execution Venues Overview

The MiFID II execution venues types operating within Citi Markets.

	MiFID II Execution Venue Type				
Legal Entity	**RM**	**MTF**	**OTF**	**SI**	**MM / LP**
Citigroup Global Markets Limited XKZZ2JZF41MRHTR1V493	No	No	No	Yes	Yes
Citibank N.A. London Branch E57ODZWZ7FF32TWEFA76	No	No	No	Yes	Yes
Citigroup Global Markets Europe AG 6TJCK1B7E7UTXP528Y04	No	No	No	Yes	No
Citibank Europe Plc. N1FBEDJ5J41VKZLO2475	No	No	No	Yes[1]	Yes

[1] Effective 1st September 2018

3 RTS27 FILE PACKAGING AND NAMING CONVENTION

3.1 File Package Overview

To aid access and navigation to the relevant RTS27 information, applicable report data has been structured and packaged according to the hierarchy described below. The “report packages” have been zipped to ease downloading and reduce network traffic.

RTS27 reports are presented in the following hierarchy:

I. One “Execution Venue” file per quarter (zipped) containing

II. One “Trading Day” file per business day in the quarter (zipped) containing

III. One “Instrument” file per financial instrument (machine readable .csv)

3.2 Execution Venue File - Package Details for Systematic Internaliser Venues

3.2.1 Naming convention for the Execution Venue Zip File Packages

Example filename

SI_CGML_ CGME_ 2018Q2_20180629_000000000.zip

Filename Position	Content	Example
1-3	Systematic Internaliser Indicator XX	SI_
4-8	Operating MIC XXXX	CGML_
9-13	Market Segment MIC XXXX	CGME_
14-20	Relevant Year and Quarter YYYYQQ	2018Q2_
21-38	Publication due by date followed by nine zeros YYYYMMDD-000000000	20180930-000000000

3.2.2 Naming convention for the Trading Day Zip File Packages

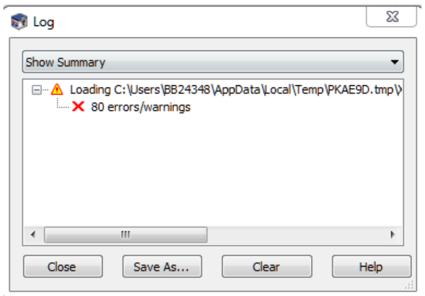
Example filename

SI_ CGML_ CGME_20180418_20180930-000000000.zip

Filename Position	Content	Example
1-3	Systematic Internaliser Indicator XX	SI_
4-8	Operating MIC XXXX	CGML_
9-13	Market Segment MIC XXXX	CGME_

14-22	Relevant Trading Day YYYYMMDD	20180418_
23-40	Publication due by date followed by nine zeros YYYYMMDD-000000000	20180930_000000000

Note when opening the Trading Day Zip Files you may encounter the following warning, if so click Close and continue.



3.2.3 Naming convention for the Instrument .CSV Files

Example filename

SI_ CGML_CGME_ GB00BH4HKS39_GBp_ C_20180418_20180930-000000000.csv

Filename Position	Content	Example
1-3	Systematic Internaliser Indicator XX	SI_
4-8	Operating MIC XXXX	CGML_
9-13	Market Segment MIC XXXX	CGME_
14-26	Instrument Identifier XXXXXXXXXXXX	GB00BH4HKS39_
27-30	Instrument Currency XXX	GBp_
31-32	Fixed Field X	C_
33-40	Relevant Trading Day YYYYMMDD	20180328_
41-58	Publication due by date followed by nine zeros YYYYMMDD-000000000	20180930_000000000

3.3 Execution Venue File - Package Details for Liquidity Provider Venues

3.3.1 Naming convention for the Execution Venue Zip File Packages

Example filename

XKZZ2JZF41MRHTR1V493_LPXX_ LPXX_ 2018Q2_20180930-000000000.zip

Filename Position	Content	Example
1-21	Legal Entity LEI #_ NNNNNNNNNNNNNNNNNN	XKZZ2JZF41MRHTR1V493_
22-26	Liquidity Provider Indicator XXXX	LPXX_
27-31	Liquidity Provider Indicator XXXX	LPXX_
32-38	Relevant Year and Quarter YYYYQQ	2018Q2_
39-56	Publication due by date followed by nine zeros YYYYMMDD-000000000	20180930-000000000

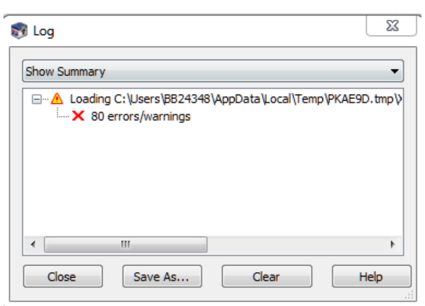
3.3.2 Naming convention for the Trading Day Zip File Packages

Example filename

XKZZ2JZF41MRHTR1V493_ LPXX_ LPXX_20180418_20180930-000000000.zip

Filename Position	Content	Example
1-21	Legal Entity LEI # NNNNNNNNNNNNNNNNNN	XKZZ2JZF41MRHTR1V493_
22-26	Liquidity Provider Indicator XXXX	LPXX_
27-31	Liquidity Provider Indicator XXXX	LPXX_
32-40	Relevant Trading Day YYYYMMDD	20180418_
41-58	Publication due by date followed by nine zeros YYYYMMDD-000000000	20180930-000000000

Note when opening the Trading Day Zip Files you may encounter the following warning, if so click Close and continue.



3.3.3 Naming convention for the Instrument .CSV Files

Example filename

N1FBEDJ5J41VKZLO2475_LPXX_LPXX_FX_DeliverableForward_830329950_CNH_C_20180418_20180930-000000000.csv

Filename Position	Content	Example
1-21	Legal Entity LEI # NNNNNNNNNNNNNNNNN	N1FBEDJ5J41VKZLO2475_
22-26	Liquidity Provider Indicator XXXX	LPXX_
27-31	Liquidity Provider Indicator XXXX	LPXX_
14-NN (variable length dependent on identifier)	Instrument Identifier. In order of preference one of either ISIN BBG CUSIP RIC ANNA tags Citi tag	 Not Present Not Present Not Present Not Present FX_DeliverableForward __ Not Present
NN+1- NN+9	Unique generated number NNNNNNNNN	123456789_
NN+10 – NN+14	Instrument Currency XXX	EUR_
NN+15 – NN+16	Fixed Field X	C_
NN+17 – NN+26	Relevant Trading Day YYYYMMDD	20180418_
NN+27 – NN+44	Publication due by date followed by nine zeros YYYYMMDD-000000000	20180930-000000000

4 RTS27 INSTRUMENT FILE CONTENT (THE RTS27 REPORTS)

4.1 RTS27 .CSV File Description and Content

Each RTS27 Instrument file in .CSV format contains seven columns of metadata and a fixed number of reported data rows. The structure and tagged metadata allows for easier searching, sorting and analysis of content.

Seven columns of metadata precede the RTS27 table content and provide contextual information for the report; each metadata field is described below:

Column	Metadata Content	Format	Example
A	Line number 1-117	{ALPHANUM}	1

B	Trading Day	{DATE}	26/03/2018
C	Operating MIC / LEI (where venue = Liquidity Provider)	{ALPHANUM}	CGML
D	Market Segment MIC / {blank} (where venue = Liquidity Provider)	{ALPHANUM}	CGML
E	Instrument Identifier (e.g. ISIN)	{ALPHANUM}	DE000CC1WJM1
F	Instrument Currency	{ALPHANUM}	EUR
G	Table number	{ALPHANUM}	Table 1:

Each RTS27 CSV file is fixed format and structure and contains 9 Tables of data as per Annex I of RTS27. Cells within each table that are not applicable to a given venue or instrument contain “N/A”, cells where no value is present (e.g. Table 3 Individual Price) are blank or null.

Lines 1 - 117	**Content**	**Example**
1-21	Table 1 headers and field content	Applicable value, blank or “N/A”
22-30	Table 2 headers and field content	Applicable value, blank or “N/A”
31- 47	Table 3 headers and field content	Applicable value, blank or “N/A”
48-55	Table 4 headers and field content	Applicable value, blank or “N/A”
56-63	Table 5 headers and field content	Applicable value, blank or “N/A”
64-75	Table 6 headers and field content	Applicable value, blank or “N/A”
76-85	Table 7 headers and field content	Applicable value, blank or “N/A”
86-109	Table 8 headers and field content	Applicable value, blank or “N/A”
110-117	Table 9 headers and field content	Applicable value, blank or “N/A”