



LUXEMBOURG
STOCK EXCHANGE

MiFID II/R - Post-trade market data file Specifications

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Document purpose & content

A – Document purpose

Within the framework of MiFID II/R¹, the purpose of this document is to describe the business and technical specifications for the post-trade market data file provided by the Luxembourg Stock Exchange (LuxSE) and available free of charge for non-commercial use to individual investors.

B – Document content

This document will describe the content of the post-trade market data file (updated after every transaction with a 15 minutes delay), provide business definitions of each field as well as a business description of the values found in each field. This document is divided into two parts:

1. The first part is dedicated to the business specification of the files in order to explain the meaning of each field and the possible values when applicable.
2. The second part is dedicated to the technical specification, describing the value data type, format and size.

¹ Directive 2014/65/EU and Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments (MiFID II/R).

File Content

Summary

The post-trade market data file is composed by one CSV file and is available free of charge for non-commercial purposes to individual investors. The file is updated 15 minutes after every transaction and keeps the record active for a period of up to 24 hours.

The file is available for download on the Market data & news section of the Luxembourg Stock Exchange website.

Post-trade data report

Business specification

The post-trade data report includes the most recent trades.

Technical specification

Field Name	Field Description	Type	Size
Trading_Date_Time	Date and time when the transaction was executed	DATE_TIME (UTC)	27
Instrument_ID_Type	Code type used to identify the financial instrument	A	4
ISIN	International Securities Identification Number (ISO 6166) - Code used to identify the financial instrument (12 digit code)	AN	12
Traded_Price	Price of the transaction	N	
Traded_Quantity	The number of units traded of the financial instrument	N	

Field Name	Field Description	Type	Size
Notional_Amount	The nominal size traded	N	
Notional_Currency	Currency in which the notional is denominated (3-letter currency code, as defined by ISO 4217 currency codes)	A	3
Price_Currency	Currency in which the price is expressed (applicable if the price is expressed as monetary value) (3-letter currency code, as defined by ISO 4217 currency codes)	A	3
Price_Notation	Indication as to whether the price is expressed in monetary value, in percentage or in yield (MONE - Monetary value; PERC - Percentage; YIEL - Yield)	A	
Execution_Venue	Identification of the venue where the transaction was executed: Market Identifier Code (MIC - ISO 10383). XLUX - Luxembourg Stock Exchange (Regulated Market); EMTF - Euro MTF	XLUX/EMTF	4
Publication_Date_Time	Date and time when the transaction was published.	DATE_TIME (UTC)	27
Transaction_ID_Code	Alphanumeric code assigned (pursuant to Article 12 of Commission Delegated Regulation (EU) 2017/580)	AN	
MIFID_II_Trade_Flag	Flags for the purpose of post-trade transparency (pursuant to Table 4 of Annex I of Commission Delegated Regulation (EU) 2017/587 and to Table 3 of Annex II of Commission Delegated Regulation (EU) 2017/583)	A Format: Execution ID ² + ISIN	
Transaction_to_be_cleared	Code to identify whether the transaction will be cleared (true - transaction to be cleared; false - transaction not to be cleared) Field	TRUE/FALSE	

² Execution ID – numerical, 10-character padded, left-padded with zeroes

Field Name	Field Description	Type	Size
	applicable to derivative instruments; else blank		

Process execution

The post-trade market data file is available 24/7 365 days. The data is updated 15 minutes after every transaction and records are kept active for a period of up to 24 hours. The post-trade market data file is available in CSV format.

The file is available for download on the Market Data & News sections of LuxSE's website.