
Changes to legislation: This version of this Regulation was derived from EUR-Lex on IP completion day (31 December 2020 11:00 p.m.). It has not been amended by the UK since then. Find out more about legislation originating from the EU as published on legislation.gov.uk. (See end of Document for details)

ANNEX IV

SECTION 1

Record keeping of client orders and decision to deal

1. Name and designation of the client
2. Name and designation of any relevant person acting on behalf of the client
3. A designation to identify the trader (Trader ID) responsible within the investment firm for the investment decision
4. A designation to identify the algorithm (Algo ID) responsible within the investment firm for the investment decision;
5. B/S indicator;
6. Instrument identification
7. Unit price and price notation;
8. Price
9. Price multiplier
10. Currency 1
11. Currency 2
12. Initial quantity and quantity notation;
13. Validity period
14. Type of the order;
15. Any other details, conditions and particular instructions from the client;
16. The date and exact time of the receipt of the order or the date and exact time of when the decision to deal was made. The exact time must be measured according to the methodology prescribed [F1] in 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 or in technical standards made by the Financial Conduct Authority under paragraph 26 of Schedule 3].

Textual Amendments

- F1** Words in Annex 4 Section 1 para. 16 substituted (31.12.2020) by The Markets in [Financial Instruments \(Amendment\) \(EU Exit\) Regulations 2018 \(S.I. 2018/1403\)](#), regs. 1(3), **56(3)** (with savings in [S.I. 2019/680, reg. 11](#)); 2020 c. 1, [Sch. 5 para. 1\(1\)](#)

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SECTION 2

Record keeping of transactions and order processing

1. name and designation of the client;
2. name and designation of any relevant person acting on behalf of the client;
3. a designation to identify the trader (Trader ID) responsible within the investment firm for the investment decision;
4. a designation to identify the Algo (Algo ID) responsible within the investment firm for the investment decision
5. Transaction reference number
6. a designation to identify the order (Order ID)
7. the identification code of the order assigned by the trading venue upon receipt of the order;
8. a unique identification for each group of aggregated clients' orders (which will be subsequently placed as one block order on a given trading venue). This identification should indicate 'aggregated_X' with X representing the number of clients whose orders have been aggregated.
9. the segment MIC code of the trading venue to which the order has been submitted.
10. the name and other designation of the person to whom the order was transmitted
11. designation to identify the Seller & the Buyer
12. the trading capacity
13. a designation to identify the Trader (Trader ID) responsible for the execution
14. a designation to identify the Algo (Algo ID) responsible for the execution
15. B/S indicator;
16. instrument identification
17. ultimate underlying
18. Put/Call identifier
19. Strike price
20. Up-front payment
21. Delivery type
22. Option style
23. Maturity date
24. unit price and price notation;
25. price
26. price multiplier

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27. Currency 1
28. Currency 2
29. remaining quantity
30. modified quantity
31. executed quantity
32. the date and exact time of submission of the order or decision to deal. The exact time must be measured according to the methodology prescribed [^{F2}in 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 or in technical standards made by the Financial Conduct Authority under paragraph 26 of Schedule 3]

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Textual Amendments

F2 Words in Annex 4 Section 2 para. 32 substituted (31.12.2020) by The Markets in [Financial Instruments \(Amendment\) \(EU Exit\) Regulations 2018 \(S.I. 2018/1403\)](#), regs. 1(3), **56(3)** (with savings in [S.I. 2019/680](#), **reg. 11**); 2020 c. 1, **Sch. 5 para. 1(1)**

33. the date and exact time of any message that is transmitted to and received from the trading venue in relation to any events affecting an order. The exact time must be measured according to the methodology prescribed under Commission Delegated Regulation (EU) 2017/574⁽¹⁾
34. the date and exact time any message that is transmitted to and received from another investment firm in relation to any events affecting an order. The exact time must be measured according to the methodology prescribed [^{F3}in 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 or in technical standards made by the Financial Conduct Authority under paragraph 26 of Schedule 3]

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Textual Amendments

F3 Words in Annex 4 Section 2 para. 34 substituted (31.12.2020) by The Markets in [Financial Instruments \(Amendment\) \(EU Exit\) Regulations 2018 \(S.I. 2018/1403\)](#), regs. 1(3), **56(3)** (with savings in [S.I. 2019/680](#), **reg. 11**); 2020 c. 1, **Sch. 5 para. 1(1)**

35. Any message that is transmitted to and received from the trading venue in relation to orders placed by the investment firm;
36. Any other details and conditions that was submitted to and received from another investment firm in relation with the order;
37. Each placed order's sequences in order to reflect the chronology of every event affecting it, including but not limited to modifications, cancellations and execution;
38. Short selling flag
39. SSR exemption flag;

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40. Waiver flag

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- (1) 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).

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