

Audit Trail Exchange Service

Pursuant to Art. 25 (2) of Markets in Financial Instruments Regulation (MiFIR) 600/2014 and Delegated Regulation (EU) 2017/580 (RTS 24), for all orders advertised through the trading system following 03 January 2018, BSE-Sofia has to maintain records on the following:

- Clients of the BSE members;
- Persons that are responsible for the investment decision in relation to an order;
- Persons that are responsible for the execution of the order.

In this reference as well as with the implementation of XETRA 17.0 following 03 January 2018, at the time of entering an order in the trading system, all BSE members have to input the following information with regard to their clients and the persons that take investment decisions:

- Client ID – Short code of the respective client of the BSE member;
- Investment Decision ID – Short code of the natural person or computer algorithm within the member that is responsible for the investment decision in relation to the order.

These short codes should be unique for the respective BSE member with regards to its clients and investment decision-makers and since they have to be mapped to a respective National ID - for a natural person, or LEI code – for a legal entity, every BSE member should submit the following information for everyone of its active clients (natural persons and legal entities) and for every person that is responsible for an investment decision:

- LEI code (under ISO 17442) of the client if the client is a legal entity;
- National ID (under Annex 2 to the Delegated Regulation (EU) 2017/590) of the client if the client is a natural person;
- National ID of the person within the member that is responsible for the investment decision in relation to the order

Following 03 January 2018 BSE members have to submit to BSE-Sofia information about every new client (natural person or legal entity) and every new person that is responsible for the investment decision in relation to the respective order by the end of the day “T”, on which the order has been advertised. In case of errors or lack of information, corrections should be done on the day “T+1” at latest.

BSE-Sofia has developed an **Audit Trail Exchange Service** via which the BSE members can provide the requested information in the easiest and reliable way through a special mapping file, on the base of which BSE-Sofia shall be able to map the parameters of each advertised order (short codes of the clients and of the decision-makers) with the information needed for the purposes of the regulatory requirements of Delegated Regulation (EU) 2017/580.

The Audit Trail Exchange Service may use FTP (21 port), Implicit FTPS (990 port) and Explicit FTPS (21) protocols. As an FTP client may be used any client that maintains these protocols – for example FileZila, WinSCP, etc.

The mapping file format is CSV, respectively the values should be separated by “,” (comma, NOT semicolon), and contains the following fields:

Field name	Mandatory	Field description	Field type, length and valid values	Example content
MIC	Yes	Operating MIC	4 char, alphanumeric	XBUL
Status	Yes	Adding a new or modifying an existing client or a person that is responsible for the investment decision in relation to the order	1 char, Capital letter, N (for new) or M (for modification)	N
Validfrom	Yes	Date of adding or of modifying the client or the person responsible for the investment decision	Date format YYYY-MM-DD	2017-09-13
Shortcode	Yes	Short code of the client or of the person responsible for the investment decision	Numeric, 1-19 char; whole positive number greater than 2	34578
Classification	Yes	Classification of the client or of the person responsible for the investment decision	1 char, Capital letter, N (for natural person) or L (for legal entity)	N
Nationalidcode	Conditional (Yes, in case the value of the “Classification” field is “N”; Otherwise should be	Country code acc. to ISO 3166-1	2 char, Capital alpha values	CZ

	empty)			
Nationalidpriority	Conditional (Yes, in case the value of the “Classification” field is “N”; Otherwise should be empty)	National ID Priority of natural persons acc. to Regulation (EC) 2017/590	Numeric, 1 char, 1 2 3	1
Clientlong	Yes	National ID (for natural person) or LEI (for legal entities)	Alpha-num, max 35 char, [0...9] [A-Z] [a-z] [#]	19900415EM MA#WATSO
CobosClient	Conditional (Yes, in case the client is a COBOS subscriber)	COBOS client ID	Alpha-num, 10 char, [0...9] [A-Z]	KL12345678

All fields (excluding Nationalidcode, Nationalidpriority and CobosClient, which are conditional) are absolutely mandatory to be filled in for the successful submission of the mapping file to the BSE-Sofia.

Mapping files should be named as follows: **RTS24MAP_XXXXXX.csv**, where “X” is a digit [0...9].

Examples for valid names: RTS24MAP_123456.csv or RTS24MAP_000001.csv

Examples for invalid names: RTS24MAP.csv or RTS24MAP_1.csv

The names of the mapping files should be unique for the respective BSE member, i.e. a BSE member should not send two mapping files with the same name.

Mapping files might be uploaded at any time, including non-working days.

Mapping files shall be processed every week day between 5:00 p.m. and 7:00 p.m. local time as the procedure shall be started at every 5 minutes. Two or more mapping files of one and the same BSE member available at a certain moment shall be processed with a “name” priority, i.e. a file named RTS24MAP_000001.csv shall be processed before the file named RTS24MAP_000002.csv.

Audit Trail Exchange Service is accessible at the following 2 addresses:

- 192.168.68.253 (part of the MISS servers network) – For investment intermediaries that have established connectivity to BSE-Sofia;
- 193.22.248.253 – In case of an available public static IP address authorized by BSE-Sofia.

For further details of the Audit Trail Exchange Service of BSE-Sofia, including for obtaining the respective FTP server address and username and password, please contact the Trading, Listing and Membership Directorate at (+359 2) 9370930 or 9370933.

For technical issues and queries you may contact the Information Technologies Directorate at (+359 2) 4001452 or 9370958.