

Transaction Reporting Service: EMIR

Technical Specifications



London
Stock Exchange Group

October 2018

Version 1.8

Contents

Index

| | | |
|------------|-------------------------------|----------|
| 1.0 | Revision history | 4 |
| 2.0 | Introduction | 7 |
| 3.0 | File types | 8 |
| 3.1 | Input Files | 9 |
| 3.2 | Output Files | 49 |
| 3.3 | Automatically Generated Files | 56 |
| 3.4 | Matching Response Files | 57 |

| | | |
|------------|--|-----------|
| 4.0 | Error Codes | 62 |
| 5.0 | Connectivity for CDS and Production | 63 |

1.0 Revision history

| Date | Version | Description | Author |
|-----------------|----------------|--|----------------|
| 22 January 2014 | 1.0 | This is the first version of EMIR Transaction Reporting Service, technical specifications. | Borsa Italiana |
| 4 February 2014 | 1.1 | Modifications to the first version: - 3.1 – Fix to fields table. - 3.2 – PUTI added to feedback files. - 3.2 – Duplicated ErrorCode field removed. - 3.3 – New section added.- 4 – New chapter added (Connectivity for CDS and Production) | Borsa Italiana |
| 24 July 2014 | 1.2 | 3.1 – CSV separator for input files specified 3.1 – filler added at the end of input file (not mandatory field) 3.3. – Emir Phase II adaptations (new Position files per instrument and aggregated per portfolio) | Borsa Italiana |
| 10 June 2015 | 1.3 | 3.1 - CommonDataDelegated field: Y value no longer supported | Borsa Italiana |

TRS Technical specs

October 2018

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| 20 October 2015 | 1.4 | 3.1 – Emir Level 2 validation update | Borsa Italiana |
| 16 December 2016 | 1.5 | 3.4 – Matching Response Files | Borsa Italiana |
| 14 September 2017 | 1.6 | 3.1 - EMIR Revised RTS (Regulatory Technical Standards) 3.2 - PUTI field deprecated 4.0 - Error Codes added | Borsa Italiana |
| 12 April 2018 | 1.7 | 3.1 – Update to UnaVista Document Pack 3.1 | Borsa Italiana |
| 15 October 2018 | 1.8 | 3.1 – Update to UnaVista Document Pack 3.3 4.0 - Error Code added | Borsa Italiana |

TRS Technical specs

October 2018

2.0 Introduction

Following the introduction of a new regulation, EMIR¹ which will enter into force on 12th February 2014 (UE No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories) all financial transactions executed on OTC and ETD (Exchange Trade Derivatives) contracts must be reported to ESMA² certified Trade Repositories.

The Regulation introduces provisions to improve transparency and reduce the risk on the derivatives markets.

This manual has been rewritten for the Revised RTS Reporting version of EMIR that will come into force on November 1st 2017.

This document describes the data format accepted by EMIR Transaction Reporting service which is offered by Borsa Italiana to its clients in order to facilitate mandatory transactions and reporting duties, introduced by the EMIR regulation. Information contained in the present document might be changed according to competent authorities final approvals.

This document should be read in conjunction with the Service Manual of EMIR Transaction Reporting service.

¹ European Market Infrastructures Regulation – Regulation (EU) 648/2012 of the European Parliament and Council on OTC derivatives, central counterparties and trade repositories – also referred to as “the Regulation”

²ESMA is a European Union independent financial regulatory institution, that works in the field of securities legislation and regulation to improve the functioning of financial markets in Europe, strengthening investor protection and cooperation between national competent authorities

3.0 File types

Transaction Reporting service does accept CSV, fixed length fields ASCII and XML data file types. Files can be sent either via SFTP protocol or via BIT Transaction Reporting GUI. Regardless of the file type, file name must comply with the following format:

<ReportingFirmLEI>_<ReportingDate>_<Prog>.<ext>

where:

<ReportingFirmLEI>: Legal Entity Identifier of the reporting firm.

<ReportingDate>: File sending date (format: YYYYMMDD).

<Prog>: Three characters serial number. For each reporting firm the serial number has to be incremented each time a data file is sent in relation to the ReportingDate and regardless the file extension. File names containing invalid serial number are discarded. Specifically, file names containing serial number less or equal than last received data file are discarded. However it's possible to use non-strictly consecutive serial numbers (e.g. 1, 2, 4, 7, ...).

<ext>: file extension; for CSV type must be *csv*, *txt* for fixed length fields ASCII type and *xml* for XML type.

File sending examples.

1. Sending of *LEICODE8901234567890_20140120_001.txt*:
Data file is processed by the service.
2. Sending of *LEICODE8901234567890_20140120_002.csv*:
Data file is processed by the service.
3. Sending of *LEICODE8901234567890_20140120_005.xml*:
Data file is processed by the service.
4. Sending of *LEICODE8901234567890_20140120_003.txt*:
Data file is not processed.

For files received via SFTP, the EMIR Transaction Reporting service does generate one or more TXT type output (feedback) files which contain the status of received transactions. Feedback files are generated and sent as soon as new statuses for received transactions are available. Output file names will comply with the following format:

TRS Technical specs

October 2018

<SourceFileName>_<Suffix>.txt

Where:

<SourceFileName>: Original file name sent by the customer, including file extension.

<Suffix>: One of *TRSRes*, *UVRes*, *UVTR* (see par. 3.2 for details).

3.1 Input Files

CSV and TXT input files must comply with the following structure:

- 1) One header row containing field names. This row is required, but not processed.
- 2) Zero or more data rows.
- 3) One footer row containing the **#END_REPORT#** string only.

XML input files must comply with structure and content described in the provided **TRS_EMIR_1.0.xsd** file.

The following table describes all fields required in the data rows. Fields order must be respected according the one provided in the table.

For CSV files, it is mandatory to use comma (,) as value separator.

For CSV and XML files, field values length must not exceed related Max Size column value.

For TXT files, field values length must be exactly the same of related Max Size column value.

Data

| Field Name | Data Type | Max Size | Description |
|------------------------|-----------|----------|--|
| UTI | Char | 52 | A Unique Trade ID (UTI) agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty. Format and generation of UTI to be decided and agreed by industry, and approved by ESMA. |
| Report Tracking Number | Char | 52 | A unique number for the group of reports which relate to the same execution of a derivative contract Up to 52 alphanumerical characters where any character is allowed. |

TRS Technical specs

October 2018

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| Complex Trade Component ID | Char | 35 | <p>Identifier, internal to the reporting firm to identify and link all the reports related to the same derivative contract composed of a combination of derivative contracts. The code must be unique at the level of the counterparty to the group of transaction reports resulting from the derivative contract.</p> <p>Field applicable only when a firm executes a derivative contract composed of two or more derivatives contract and where this contract cannot be adequately reported in a single report.</p> <p>Up to 35 alphanumeric characters. This field shall only contain capital Latin letters and numbers.</p> |
| Reporting Firm ID | Char | 50 | <p>Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used.</p> <p>-Legal Entity Identifier (LEI) (20 alphanumeric digits) of the reporting counterparty.</p> |
| Other Counterparty ID Type | Char | 1 | <p>Type of the code used to identify the other Counterparty:</p> <ul style="list-style-type: none">- L: LEI;- I: internal client code. |
| Other Counterparty ID | Char | 50 | <p>Unique code identifying the other counterparty of the contract.</p> <p>This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.</p> <ul style="list-style-type: none">- ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.- Client code (up to 50 alphanumeric digits). |
| Country of the other Counterparty | Char | 2 | <p>The code of country where the registered</p> |

TRS Technical specs

October 2018

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| | | | office of the other counterparty is located or country of residence in case that the other counterparty is a natural person. ISO 3166 - 2 character country code. |
| Reporting Firm Corporate Sector | Char | 53 | <p>Nature of the reporting counterparty's company activities.</p> <p>If the Reporting Counterparty is a Financial Counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties and applying to that Counterparty.</p> <p>If the Reporting Counterparty is a Non-Financial Counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties and applying to that Counterparty.</p> <p>Where more than one activity is reported, the codes shall be populated in order of the relative importance of the corresponding activities.</p> <p>Taxonomy for Financial Counterparties :</p> <p>A = Assurance undertaking authorised in accordance with Directive 2009/138/EC of the European Parliament and of the Council</p> <p>C = Credit institution authorised in accordance with Directive 2013/36/EU of the European Parliament and of the Council</p> <p>F = Investment firm authorised in accordance with Directive 2004/39/EC of the European Parliament and of the Council</p> <p>I = Insurance undertaking authorised in accordance with Directive 2009/138/EC</p> <p>L = Alternative investment fund managed</p> |

TRS Technical specs

October 2018

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| | | <p>by Alternative Investment Fund Managers (AIFMs) authorised or registered in accordance with Directive 2011/61/EU of the European Parliament and of the Council</p> <p>O = Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC of the European Parliament and of the Council</p> <p>R = Reinsurance undertaking authorised in accordance with Directive 2009/138/EC</p> <p>U = Undertakings for the Collective Investment in Transferable Securities (UCITS) and its management company, authorised in accordance with Directive 2009/65/EC of the European Parliament and of the Council</p> <p>Taxonomy for Non-Financial Counterparties. The following categories correspond to the main sections of Statistical Classification of economic activities in the European Community (NACE) as defined in Regulation (EC) No 1893/2006 of the European Parliament and of the Council:</p> <p>1 = Agriculture, forestry and fishing</p> <p>2 = Mining and quarrying</p> <p>3 = Manufacturing</p> <p>4 = Electricity, gas, steam and air conditioning supply</p> <p>5 = Water supply, sewerage, waste management and remediation activities</p> <p>6 = Construction</p> <p>7 = Wholesale and retail trade, repair of motor vehicles and motorcycles</p> <p>8 = Transportation and storage</p> <p>9 = Accommodation and food service activities</p> |
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TRS Technical specs

October 2018

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| | | | <p>10 = Information and communication 11 = Financial and insurance activities 12 = Real estate activities 13 = Professional, scientific and technical activities 14 = Administrative and support service activities 15 = Public administration and defence; compulsory social security 16 = Education 17 = Human health and social work activities 18 = Arts, entertainment and recreation 19 = Other service activities 20 = Activities of households as employers; undifferentiated goods – and services –producing activities of households for own use 21 = Activities of extraterritorial organisations and bodies</p> <p>Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities, separating them with ";".</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> <p>Leave blank in the case of CCPs and other type of counterparties in accordance with Article 1 (5) of Regulation (EU) No 648/2012.</p> |
| Reporting Firm Financial Status | Char | 1 | <p>Indicate if the reporting counterparty is a CCP, a financial, non-financial counterparty or other type of counterparty in accordance with point 5 of Article 1 or points 1, 8 and 9 of Article 2 of Regulation (EU) No 648/2012 of the European Parliament and of the Council.</p> |

TRS Technical specs

October 2018

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| | | | F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other |
| Broker ID | Char | 20 | In the case a broker acts as intermediary for the reporting counterparty without becoming a counterparty himself, the reporting counterparty shall identify this broker by a unique code. ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code. |
| Submitting Entity ID | Char | 20 | In the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise this field shall be left blank. ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code. |
| Clearing Member ID | Char | 20 | In the case where the derivative contract is cleared and the reporting counterparty is not a clearing member itself, the clearing member through which the derivative contract is cleared shall be identified in this field by a unique code. ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code. |
| Beneficiary ID Type | Char | 1 | Type of the code used to identify the Beneficiary. "L" for ISO 17442 Legal Entity Identifier (LEI) "I" for Client code |
| Beneficiary ID | Char | 50 | The party subject to the rights and obligations arising from the contract. |

TRS Technical specs

October 2018

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| | | | <p>Where the transaction is executed via a structure, such as a trust or fund, representing a number of beneficiaries, the beneficiary should be identified as that structure.</p> <p>Where the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of a private individuals, by a client code used in a consistent manner as assigned by the legal entity used by the private individual.</p> <p>ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code or up to 50 alphanumeric character client code in the case where the client is not eligible for a Legal Entity Identifier.</p> |
| Fund Manager ID | Char | 20 | <p>UnaVista internal fields to allow clients using a fund manager to identify the fund manager using an LEI.</p> <p>ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.</p> |
| Trading Capacity | Char | 1 | <p>Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or behalf of a client) or as agent for the account of and on behalf of a client.</p> <p>P = Principal A = Agent</p> |
| Buy / Sell Indicator | Char | 1 | <p>Identifies whether the reporting counterparty is a buyer or a seller.</p> <p>B = Buyer S = Seller</p> <p>Populated in accordance with Article 3a.</p> |
| Commercial /Treasury Activity | Char | 1 | <p>Information on whether the contract is objectively measurable as directly linked</p> |

TRS Technical specs

October 2018

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| | | | <p>to the reporting counterparty's commercial or treasury financing activity, as referred to in Art. 10(3) of Regulation (EU) No 648/2012.</p> <p>This field shall be left blank in the case where the reporting counterparty is a financial counterparty, as referred to in Article 2 (8) Regulation of (EU) No 648/2012.</p> <p>Y = Yes N = No</p> |
| Above Clearing Threshold | Char | 1 | <p>Information whether the reporting counterparty is above the clearing threshold referred to in Art. 10(3) of Regulation (EU) No 648/2012.</p> <p>This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Art. 2 (8) of Regulation (EU) No 648/2012.</p> <p>Y = Above the threshold N = Below the threshold</p> |
| Mark To Market Value | Decimal (20) | 22 | <p>Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012. The CCP's valuation to be used for a cleared trade.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> |
| Mark To Market Currency | Char | 3 | <p>The currency used for the valuation of the contract.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences)</p> |

TRS Technical specs

October 2018

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| | | | and any currencies reported in lower case (i.e. eur) will be rejected. |
| Valuation Timestamp | Char | 20 | Date and time of the last valuation. For mark-to-market valuation the date and time of publishing of reference prices shall be reported. ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ |
| Valuation Type | Char | 1 | Indicate whether valuation was performed mark to market, mark to model or provided by the CCP. M = Mark-to-market O = Mark-to-model C = CCP's valuation |
| Collateral Type | Char | 2 | Indicate whether a collateral agreement between the counterparties exists. U = uncollateralised PC = partially collateralised OC = one way collateralised FC = fully collateralised Populated in accordance with Article 3b |
| Collateral Portfolio | Char | 1 | Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade. Y = Yes N = No |
| Collateral Portfolio Code | Char | 52 | If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty. Up to 52 alphanumeric characters including four special characters : . - _. Special characters are not allowed at the beginning and at the end of the code. No |

TRS Technical specs

October 2018

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| | | | space allowed. |
| Initial Margin Posted | Decimal (20) | 22 | <p>Value of the initial margin posted by the reporting counterparty to the other counterparty.</p> <p>Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Initial Margin Posted CCY | Char | 3 | <p>Specify the currency of the initial margin posted.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Variation Margin Posted | Decimal (20) | 22 | <p>Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.</p> <p>Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Variation Margin Posted CCY | Char | 3 | <p>Specify the currency of variation margin posted.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |

TRS Technical specs

October 2018

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| Initial Margin Received | Decimal (20) | 22 | <p>Value of the initial margin received by the reporting counterparty from the other counterparty.</p> <p>Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Initial Margin Received CCY | Char | 3 | <p>Specify the currency of the initial margin received.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Variation Margin Received | Decimal (20) | 22 | <p>Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.</p> <p>Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Variation Margin Received CCY | Char | 3 | <p>Specify the currency of the variation margin received.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Excess Collateral Posted | Decimal (20) | 22 | <p>Value of collateral posted in excess of the required collateral.</p> |

TRS Technical specs

October 2018

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| | | | <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Excess Collateral Posted CCY | Char | 3 | <p>Specify the currency of the excess collateral posted .</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Excess Collateral Received | Decimal (20) | 22 | <p>Value of collateral received in excess of the required collateral.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Excess Collateral Received CCY | Char | 3 | <p>Specify the currency of the excess collateral received.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Contract Type | Char | 2 | <p>Each reported contract shall be classified according to its type.</p> <p>CD = Financial contracts for difference FR = Forward rate agreements FU = Futures FW = Forwards OP = Option SB = Spreadbet SW = Swap ST = Swaption OT = Other</p> |

TRS Technical specs

October 2018

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| Asset Class | Char | 2 | Each reported contract shall be classified according to the asset class it is based on. CO = Commodity and emission allowances CR = Credit CU = Currency EQ = Equity IR = Interest Rate |
| Instrument Classification Type | Char | 1 | The type of relevant product classification. C = CFI U = UPI |
| Instrument Classification | Char | 6 | For products identified through International Securities Identification Number (ISIN) or Alternative Instrument Identifier (AII), Classification of Financial Instrument (CFI) code shall be specified. For products for which ISIN or AII are not available, endorsed Unique Product Identifier (UPI) shall be specified. Until UPI is endorsed those products shall be classified with CFI code. ISO 10692 CFI, 6 characters alphabetical code. Endorsed UPI. |
| Instrument Identification Type | Char | 1 | The type of relevant product identification. Specify the applicable identification: I = ISIN A = AII The following validation rule will apply from 15/04/2018 onwards After the date of application of [MiFIR RTS on reference data]: |

TRS Technical specs

October 2018

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| | | | <p>If field Venue ID is populated with (i) a MIC that pertains to a trading venue in EEA country or with (ii) a code "XOFF", this field shall be populated with "I", unless:</p> <ul style="list-style-type: none"> - the date populated in the field Maturity Date is earlier than 03-01-2018, or - the date in the field Execution Timestamp is 02-01-2018 and the date in the field Reporting timestamp is 03-01-2018, in which cases this field can be populated with "I" or "A". <p>Otherwise, (i.e. if the field Venue ID is not populated with (i) a MIC that pertains to a trading venue in EEA country or with (ii) a code "XOFF") this field can be left blank.</p> <p>Otherwise, this field can be left blank.</p> |
| Instrument Identification | Char | 48 | <p>The product shall be identified through ISIN or AII. AII shall be used if a product is traded in a trading venue classified as AII in the register published on ESMA's website and set up on the basis of information provided by competent authorities pursuant to Article 13(2) of Commission Regulation (EC) No 1287/2006.</p> <p>AII shall only be used until the date of application of the delegated act adopted by the Commission pursuant to Article 27(3) of Regulation (EU) No 600/2014 of the European Parliament and Council.</p> <p>For product identifier type I: ISO 6166 ISIN 12 character alphanumerical code.</p> <p>For product identifier type A: Complete AII code in accordance with Article 4(8).</p> |
| Underlying Instrument ID Type | Char | 2 | The type of relevant underlying identifier. |

TRS Technical specs

October 2018

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| | | | <p>I = ISIN A = AII U = UPI B = Basket X = Index</p> |
| Underlying Instrument ID | Char | 325 | <p>The direct underlying shall be identified by using a unique identification for this underlying based on its type.</p> <p>AII shall only be used until the date of application of the delegated act adopted by the Commission pursuant to Article 27(3) of Regulation (EU) No 600/2014.</p> <p>For Credit Default Swaps, the ISIN of the reference obligation should be provided.</p> <p>In case of baskets composed, among others, of financial instruments traded in a trading venue, only financial instruments traded in a trading venue shall be specified.</p> <p>For underlying identification type I: ISO 6166 ISIN 12 character alphanumerical code</p> <p>For underlying identification type A: complete AII code in accordance with Article 4(8)</p> <p>For underlying identification type U: UPI</p> <p>For underlying identification type B: all individual components identification through ISO 6166 ISIN or complete AII code in accordance with Article 4(8). Identifiers of individual components shall be separated with a semi colon “;”.</p> <p>For underlying identification type X: ISO 6166 ISIN if available, otherwise full name of the index as assigned by the index provider.</p> <p>From 15/04/2018 onwards:</p> |

TRS Technical specs

October 2018

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| | | | <ul style="list-style-type: none">- any string of data ending with a semi-colon will be rejected.- If field "Underlying Instrument ID Type" = "X", this field must contain up to 25 alphanumerical characters. |
| Notional Currency 1 | Char | 3 | <p>The currency of the notional amount.</p> <p>In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Notional Currency 2 | Char | 3 | <p>The other currency of the notional amount.</p> <p>In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 2.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Deliverable Currency | Char | 3 | <p>The currency to be delivered.</p> <p>ISO 4217 Currency Code, 3 alphabetical characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Venue ID | Char | 4 | <p>The venue of execution of the derivative contract shall be identified by a unique code for this venue.</p> <p>Where a contract was concluded OTC and the respective instrument is admitted to trading or traded on a trading venue, MIC code 'XOFF' shall be used.</p> |

TRS Technical specs

October 2018

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| | | | <p>Where a contract was concluded OTC and the respective instrument is not admitted to trading or traded on a trading venue, MIC code 'XXXX' shall be used.</p> <p>ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters in accordance with Article 4(b).</p> |
| Compression Exercise | Char | 1 | <p>Identify whether the contract results from a compression operation as defined in Article 2(1)(47) of Regulation (EU) No 600/2014.</p> <p>Y = contract results from compression N = contract does not result from compression</p> |
| Price / Rate | Decimal (20) | 22 | <p>The price per derivative excluding, where applicable, commission and accrued interest.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> <p>In case the price is reported in percent values, it should be expressed as percentage where 100% is represented as "100"</p> |
| Price Notation | Char | 1 | <p>The manner in which the price is expressed.</p> <p>U = Units P = Percentage Y = Yield</p> |
| Currency of Price | Char | 3 | <p>The currency in which the Price / rate is denominated.</p> <p>ISO 4217 Currency Code, 3 alphabetic characters.</p> |

TRS Technical specs

October 2018

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| | | | From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected. |
| Notional | Decimal (20) | 22 | <p>The reference amount from which contractual payments are determined. In case of partial terminations, amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> |
| Price Multiplier | Decimal (20) | 22 | <p>The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by the contract.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Quantity | Decimal (20) | 22 | <p>Number of contracts included in the report.</p> <p>For spread bets, the quantity shall be the monetary value wagered per point movement in the direct underlying financial instrument.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |

TRS Technical specs

October 2018

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| Up Front Payment | Decimal (20) | 22 | <p>Amount of any up-front payment the reporting counterparty made or received. Up to 20 numerical characters including decimals.</p> <p>The negative symbol to be used to indicate that the payment was made, not received.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> |
| Upfront Payment Currency | Char | 3 | <p>Currency of the upfront payment field. ISO 4217 Currency Code, 3 alphabetic characters.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Delivery Type | Char | 1 | <p>Indicates whether the contract is settled physically or in cash.</p> <p>C = Cash P = Physical O = Optional for counterparty or when determined by a third party</p> |
| Execution Timestamp | Char | 20 | <p>Date and time when the contract was executed.</p> <p>ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ</p> |
| Effective Date | Char | 10 | <p>Date when obligations under the contract come into effect.</p> <p>ISO 8601 date in the format YYYY-MM-DD.</p> <p>The following validation rule will not apply from 15/04/2018 onwards: "The value of this field shall be greater than or equal to the value of the date part of the field Execution Timestamp for all trades where</p> |

TRS Technical specs

October 2018

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| | | | <p>field Venue ID is populated with MIC code other than "XOFF" or "XXXX".</p> <p>From 15/04/2018 onwards, invalid dates e.g. '2018-11-31' will be rejected.</p> |
| Maturity Date | Char | 10 | <p>Original date of expiry of the reported contract.</p> <p>An early termination shall not be reported in this field.</p> <p>ISO 8601 date in the format YYYY-MM-DD</p> |
| Termination Date | Char | 10 | <p>Termination date in the case of an early termination of the reported contract.</p> <p>ISO 8601 date in the format YYYY-MM-DD</p> |
| Settlement Date | Char | 275 | <p>Date of settlement of the underlying.</p> <p>Repeatable field (semi colon ";" delimited).</p> <p>ISO 8601 date in the format YYYY-MM-DD.</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> <p>From 15/04/2018 onwards, invalid dates e.g. '2018-11-31' will be rejected.</p> |
| Master Agreement | Char | 50 | <p>Reference to any master agreement, if existent (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).</p> <p>Free Text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.</p> |
| Master Agreement Version | Char | 4 | <p>Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, etc.).</p> <p>ISO 8601 date in the format YYYY</p> |

TRS Technical specs

October 2018

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| Confirmation Timestamp | Char | 20 | Date and time of the confirmation, as set out in Article 12 of Commission Delegated Regulation (EU) No 149/2013. ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ |
| Confirmation Type | Char | 1 | Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed. Y = Non-electronically confirmed N = Non-confirmed E = Electronically confirmed |
| Clearing Obligation | Char | 1 | Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract. Y = Yes N = No From 15/04/2018, the two below registers will be used to determine if a given MIC pertains to a RM (i.e. if that MIC is listed in either of the two registers as RM, it should be considered as such): - Existing register of Regulated Markets (available here: https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_mifid_rma). Please note that this register will no longer be updated. - New register of MiFID2/MiFIR Trading venues/Systematic internalisers/Data Reporting Service providers (available |

TRS Technical specs

October 2018

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| | | | under the following link: https://www.esma.europa.eu/sites/default/files/tv_si_drsp_file.xls). The first column of the file ("Entity type") should be used to filter for the regulated markets. |
| Cleared | Char | 1 | Indicates, whether clearing has taken place. Y = Yes N = No |
| Clearing Timestamp | Char | 20 | Time and date when clearing took place. ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ |
| CCP ID | Char | 20 | In the case of a contract that has been cleared, the unique code for the CCP that has cleared the contract. ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. |
| Intragroup | Char | 1 | Indicates whether the contract was entered into as an intragroup transaction, defined in Article 3 of Regulation (EU) No 648/2012. Y = Yes N = No From 15/04/18 onwards, the two below registers will be used to determine if a given MIC pertains to a RM (i.e. if that MIC is listed in either of the two registers as RM, it should be considered as such): - Existing register of Regulated Markets (available here: https://registers.esma.europa.eu/publication/searchRegister?core=esma_registers_mifid_rma). Please note that this register will no longer be updated. |

TRS Technical specs

October 2018

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| | | | <p>- New register of MiFID2/MiFIR Trading venues/Systematic internalisers/Data Reporting Service providers (available under the following link: https://www.esma.europa.eu/sites/default/files/tv_si_drsp_file.xls). The first column of the file ("Entity type") should be used to filter for the regulated markets.</p> |
| Fixed Rate Leg 1 | Decimal (10) | 12 | <p>An indication of the fixed rate leg 1 used, if applicable.</p> <p>Up to 10 numerical characters including decimals expressed as percentage where 100% is represented as "100".</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> |
| Fixed Rate Leg 2 | Decimal (10) | 12 | <p>An indication of the fixed rate leg 2 used, if applicable.</p> <p>Up to 10 numerical characters including decimals expressed as percentage where 100% is represented as "100".</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> |
| Fixed Rate Day Count Leg 1 | Char | 13 | <p>The actual number of days in the relevant fixed rate leg 1 payer calculation period, if applicable.</p> <p>Numerator/Denominator where both, Numerator and Denominator are numerical characters or alphabetic expression 'Actual', e.g. 30/360 or Actual/365.</p> |

TRS Technical specs

October 2018

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| Fixed Rate Day Count Leg 2 | Char | 13 | The actual number of days in the relevant fixed rate leg 2 payer calculation period, if applicable. Numerator/Denominator where both, Numerator and Denominator are numerical characters or alphabetic expression 'Actual', e.g. 30/360 or Actual/365. |
| Fixed Payment Freq Period Leg 1 | Char | 1 | Time period describing frequency of payments for the fixed rate leg 1, if applicable. Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day |
| Fixed Payment Freq Multiplier Leg 1 | Decimal (3) | 3 | Multiplier of the time period describing frequency of payments for the fixed rate leg 1, if applicable. Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters. |
| Fixed Payment Freq Period Leg 2 | Char | 1 | Time period describing frequency of payments for the fixed rate leg 2, if applicable. Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day |
| Fixed Payment Freq Multiplier Leg 2 | Decimal (3) | 3 | Multiplier of the time period describing frequency of payments for the fixed rate leg 2, if applicable. |

TRS Technical specs

October 2018

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| | | | <p>Integer multiplier of the time period describing how often the counterparties exchange payments.</p> <p>Up to 3 numerical characters.</p> |
| Floating Payment Freq Period Leg 1 | Char | 1 | <p>Time period describing frequency of payments for the floating rate leg 1, if applicable.</p> <p>Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply:</p> <p>Y = Year M = Month W = Week D = Day</p> |
| Floating Payment Freq Multiplier Leg 1 | Decimal (3) | 3 | <p>Multiplier of the time period describing frequency of payments for the floating rate leg 1, if applicable.</p> <p>Integer multiplier of the time period describing how often the counterparties exchange payments.</p> <p>Up to 3 numerical characters.</p> |
| Floating Payment Freq Period Leg 2 | Char | 1 | <p>Time period describing frequency of payments for the floating rate leg 2, if applicable.</p> <p>Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply:</p> <p>Y = Year M = Month W = Week D = Day</p> |
| Floating Payment Freq Multiplier Leg 2 | Decimal (3) | 3 | <p>Multiplier of the time period describing frequency of payments for the floating rate leg 2, if applicable.</p> <p>Integer multiplier of the time period describing how often the counterparties exchange payments.</p> <p>Up to 3 numerical characters.</p> |

TRS Technical specs

October 2018

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| Floating Reset Freq Period Leg 1 | Char | 1 | Time period describing frequency of floating rate leg 1 resets, if applicable. Time period describing how often the counterparties reset the floating rate, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day |
| Floating Reset Freq Multiplier Leg 1 | Decimal (3) | 3 | Multiplier of the time period describing frequency of floating rate leg 1 resets, if applicable. Integer multiplier of the time period describing how often the counterparties reset the floating rate. Up to 3 numerical characters. |
| Floating Reset Freq Period Leg 2 | Char | 1 | Time period of frequency of floating rate leg 2 resets, if applicable. Time period describing how often the counterparties reset the floating rate, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day |
| Floating Reset Freq Multiplier Leg 2 | Decimal (3) | 3 | Multiplier of the time period describing frequency of floating rate leg 2 resets, if applicable. Integer multiplier of the time period describing how often the counterparties reset the floating rate. Up to 3 numerical characters. |
| Floating Rate Leg 1 | Char | 25 | An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index |

TRS Technical specs

October 2018

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| | | | <p>'EONA' - EONIA 'EONS' - EONIA SWAP 'EURI' - EURIBOR 'EUUS' - EURODOLLAR 'EUCH' - EuroSwiss 'GCFR' - GCF REPO 'ISDA' - ISDAFIX 'LIBI' - LIBID 'LIBO' - LIBOR 'MAAA' - Muni AAA 'PFAN' - Pfandbriefe 'TIBO' - TIBOR 'STBO' - STIBOR 'BBSW' - BBSW 'JIBA' - JIBAR 'BUBO' - BUBOR 'CDOR' - CDOR 'CIBO' - CIBOR 'MOSP' - MOSPRIM 'NIBO' - NIBOR 'PRBO' - PRIBOR 'TLBO' - TELBOR 'WIBO' - WIBOR 'TREA' - Treasury 'SWAP' - SWAP 'FUSW' - Future SWAP</p> <p>Or up to 25 alphanumeric characters if the reference rate is not included in the above list.</p> |
| Floating Ref Period Leg 1 | Char | 1 | <p>Multiplier of the time period describing the reference period for the floating rate of leg 1. Integer multiplier of the time period describing the reference period. Up to 3 numerical characters.</p> |

TRS Technical specs

October 2018

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| Floating Ref Period Multiplier Leg 1 | Decimal (3) | 3 | Multiplier of the time period describing the reference period for the floating rate of leg 1. Integer multiplier of the time period describing the reference period. Up to 3 numerical characters. |
| Floating Rate Leg 2 | Char | 25 | An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable. The name of the floating rate index 'EONA' - EONIA 'EONS' - EONIA SWAP 'EURI' - EURIBOR 'EUUS' - EURODOLLAR 'EUCH' - EuroSwiss 'GCFR' - GCF REPO 'ISDA' - ISDAFIX 'LIBI' - LIBID 'LIBO' - LIBOR 'MAAA' - Muni AAA 'PFAN' - Pfandbriefe 'TIBO' - TIBOR 'STBO' - STIBOR 'BBSW' - BBSW 'JIBA' - JIBAR 'BUBO' - BUBOR 'CDOR' - CDOR 'CIBO' - CIBOR 'MOSP' - MOSPRIM 'NIBO' - NIBOR 'PRBO' - PRIBOR 'TLBO' - TELBOR 'WIBO' - WIBOR 'TREA' - Treasury |

TRS Technical specs

October 2018

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| | | | <p>'SWAP' – SWAP</p> <p>'FUSW' – Future SWAP</p> <p>Or up to 25 alphanumerical characters if the reference rate is not included in the above list.</p> |
| Floating Ref Period Leg 2 | Char | 1 | <p>Time period describing the reference period for the floating rate of leg 2.</p> <p>Time period describing reference period, whereby the following abbreviations apply:</p> <p>Y = Year</p> <p>M = Month</p> <p>W = Week</p> <p>D = Day</p> |
| Floating Ref Period Multiplier Leg 2 | Decimal (3) | 3 | <p>Multiplier of the time period describing the reference period for the floating rate of leg 2.</p> <p>Integer multiplier of the time period describing the reference period.</p> <p>Up to 3 numerical characters.</p> |
| Currency 2 | Char | 3 | <p>The cross currency, if different from the currency of delivery.</p> <p>ISO 4217 Currency Code, 3 alphabetical character code.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Exchange Rate 1 | Decimal (10) | 12 | <p>The exchange rate as of the date and time when the contract was concluded.. It shall be expressed as a price of base currency in the quoted currency.</p> <p>Up to 10 numerical digits including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> |

TRS Technical specs

October 2018

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| Forward Exchange Rate | Decimal (10) | 12 | <p>Forward exchange rate as agreed between the counterparties in the contractual agreement It shall be expressed as a price of base currency in the quoted currency.</p> <p>Up to 10 numerical digits including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> |
| Exchange Rate Basis | Char | 7 | <p>Quote base for exchange rate.</p> <p>Two ISO 4217 currency codes separated by "/". First currency code shall indicate the base currency, and the second currency code shall indicate the quote currency.</p> <p>From 15/04/2018 onwards, GBp (pences) and any currencies reported in lower case (i.e. eur) will be rejected.</p> |
| Commodity Base | Char | 2 | <p>Indicates the type of commodity underlying the contract.</p> <p>AG = Agricultural EN = Energy FR = Freights ME = Metals IN = Index EV = Environmental EX = Exotic OT = Other</p> |
| Commodity Details | Char | 2 | <p>Details of the particular commodity beyond field Commodity Base.</p> <p>Agricultural GO = Grains oilseeds DA = Dairy</p> |

TRS Technical specs

October 2018

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| | | | <p>LI = Livestock FO = Forestry SO = Softs SF = Seafood OT = Other Energy OI = Oil NG = Natural gas CO = Coal EL = Electricity IE = Inter-energy OT = Other Freights DR = Dry WT = Wet OT = Other Metals PR = Precious NP = Non-precious Environmental WE = Weather EM = Emissions OT = Other</p> |
| Delivery Point | Char | 425 | <p>Delivery point(s) of market area(s). Repeatable field (semi colon ";" delimited). EIC code, 16 character alphanumeric code. From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> |
| Interconnection Point | Char | 425 | <p>Identification of the border(s) or border point(s) of a transportation contract. Repeatable field (semi colon ";"</p> |

TRS Technical specs

October 2018

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| | | | <p>delimited).</p> <p>EIC code, 16 character alphanumeric code.</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> |
| Load Type | Char | 2 | <p>Identification of the delivery profile.</p> <p>BL = Base Load PL = Peak Load OP = Off-Peak BH = Hour/Block Hours SH = Shaped GD = Gas Day OT = Other</p> |
| Load Delivery Intervals | Char | 175 | <p>The time interval for each block or shape. Repeatable field (semi colon ";" delimited).</p> <p>Format: hh:mmZ.</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> |
| Delivery Start Timestamp | Char | 525 | <p>Start date and time of delivery. Repeatable field (semi colon ";" delimited).</p> <p>ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ.</p> <p>From 15/04/2018 onwards:</p> <ul style="list-style-type: none"> - any string of data ending with a semi-colon will be rejected. - invalid dates e.g. '2018-11-31' will be rejected. |
| Delivery End Timestamp | Char | 525 | <p>End date and time of delivery. Repeatable field (semi colon ";" delimited).</p> <p>ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ.</p> |

TRS Technical specs

October 2018

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| | | | <p>From 15/04/2018 onwards:</p> <ul style="list-style-type: none"> - any string of data ending with a semi-colon will be rejected. - invalid dates e.g. '2018-11-31' will be rejected. |
| Duration | Char | 50 | <p>The duration of the delivery period. Repeatable field (semi colon ";" delimited).</p> <p>N=Minutes H= Hour D= Day W=Week M=Month Q = Quarter S= Season Y= Annual O=Other</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> |
| Days Of the Week | Char | 75 | <p>The days of the week of the delivery. Repeatable field (semi colon ";" delimited).</p> <p>WD = Weekdays WN = Weekend MO = Monday TU = Tuesday WE = Wednesday TH = Thursday FR = Friday SA = Saturday SU = Sunday</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> |

TRS Technical specs

October 2018

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| Contract Capacity | Decimal (20) | 575 | <p>Delivery capacity for each delivery interval specified in field Load Delivery Intervals. Repeatabe field (semi colon ";" delimited).</p> <p>Up to 20 numerical digits including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> |
| Quantity Unit | Char | 225 | <p>Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity. Repeatabe field (semi colon ";" delimited).</p> <p>KW KWh/h KWh/d MW MWh/h MWh/d GW GWh/h GWh/d Therm/d KTherm/d MTherm/d cm/d mcm/d</p> <p>From 15/04/2018 onwards, any string of</p> |

TRS Technical specs

October 2018

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| | | | data ending with a semi-colon will be rejected. |
| Price Per Time Interval Quantities | Decimal (20) | 575 | <p>If applicable, price per quantity per delivery time interval.</p> <p>Repeatable field (semi colon ";" delimited).</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> <p>From 15/04/2018 onwards, any string of data ending with a semi-colon will be rejected.</p> |
| Put / Call | Char | 1 | <p>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 of the derivative contract.</p> <p>In case of swaptions it shall be:</p> <ul style="list-style-type: none"> - "Put", 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. <p>In case of Caps and Floors it shall be:</p> <ul style="list-style-type: none"> - "Put", in case of a Floor. - "Call", in case of a Cap. <p>P = Put C = Call O = where it cannot be determined</p> |

TRS Technical specs

October 2018

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| | | | whether it is a call or a put. |
| Option Exercise Type | Char | 2 | <p>Indicates 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).</p> <p>A = American B = Bermudan E = European S = Asian</p> <p>More than one value is allowed (accepted values: "A", "B", "E", "S", "AS", "BS" or "ES").</p> |
| Strike Price | Decimal (20) | 22 | <p>The strike price of the option.</p> <p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> <p>Where the strike price is reported in percent values, it should be expressed as percentage where 100% is represented as "100".</p> |
| Strike Price Notation | Char | 1 | <p>The manner in which the strike price is expressed.</p> <p>U = Units P = Percentage Y = Yield</p> |
| Maturity Date Of the Underlying | Char | 10 | <p>In case of swaptions, maturity date of the underlying swap.</p> <p>ISO 8601 date in the format YYYY-MM-DD</p> |
| Seniority | Char | 4 | <p>Information on the seniority in case of contract on index or on a single name entity.</p> |

TRS Technical specs

October 2018

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| | | | <p>SNDB = Senior, such as Senior Unsecured Debt (Corporate/Financial), Foreign Currency Sovereign Debt (Government),</p> <p>SBOD = Subordinated, such as Subordinated or Lower Tier 2 Debt (Banks), Junior Subordinated or Upper Tier 2 Debt (Banks),</p> <p>OTHR = Other, such as Preference Shares or Tier 1 Capital (Banks) or other credit derivatives.</p> |
| Reference Entity | Char | 20 | <p>Identification of the underlying reference entity.</p> <p>ISO 3166 - 2 character country code or ISO 3166-2 - 2 character country code followed by dash "-" and up to 3 alphanumeric character country subdivision code or ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code</p> |
| Frequency of Payment | Char | 4 | <p>The frequency of payment of the interest rate or coupon.</p> <p>MNTH = Monthly QURT = Quarterly MIAN = Semi-annually YEAR = Yearly</p> |
| Calculation Basis | Char | 13 | <p>The calculation basis of the interest rate. Numerator/Denominator where both, Numerator and Denominator are numerical characters or alphabetic expression 'Actual', e.g. 30/360 or Actual/365.</p> |
| Series | Decimal (5) | 5 | <p>The series number of the composition of the index if applicable. Integer field up to 5 characters.</p> |

TRS Technical specs

October 2018

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| Version | Decimal (5) | 5 | <p>A new version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.</p> <p>Integer field up to 5 characters.</p> |
| Index Factor | Decimal (10) | 12 | <p>The factor to apply to the Notional to adjust it to all the previous credit events in that Index series.</p> <p>The figure varies between 0 and 100.</p> <p>Up to 10 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Tranche | Char | 1 | <p>Indication whether a derivative contract is tranced.</p> <p>T= Tranced U=Untranced</p> |
| Attachment Point | Decimal (10) | 12 | <p>The point at which losses in the pool will attach to a particular tranche.</p> <p>Up to 10 numerical characters including decimals expressed as a decimal fraction between 0 and 1.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Detachment Point | Decimal (10) | 12 | <p>The point beyond which losses do not affect the particular tranche.</p> <p>Up to 10 numerical characters including decimals expressed as a decimal fraction between 0 and 1.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> |
| Action Type | Char | 1 | <p>Whether the report contains:</p> <ul style="list-style-type: none">— a derivative contract for the first time, |

TRS Technical specs

October 2018

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| | | <p>in which case it will be identified as 'new';</p> <ul style="list-style-type: none">— a modification to the terms or details of a previously reported derivative contract, but not a correction of a report, in which case it will be identified as 'modify'. This includes an update to a previous report that is showing a position in order to reflect new trades included in that position.;— a cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to Regulation (EU) No 648/ 2012 reporting requirements but was reported to a Trade Repository by mistake, in which case, it will be identified as 'error';— an early termination of an existing contract, in which case it will be identified as 'early termination';- a previously submitted report contains erroneous data fields, in which case the report correcting the erroneous data fields of the previous report shall be identified as 'correction';— a compression of the reported contract, in which case it will be identified as 'compression';— an update of a contract valuation or collateral, in which case it will be identified as 'valuation update';— a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day, in which case it will be identified as a 'position component'. This value will be equivalent to reporting a new trade followed by an update to that report showing it as compressed. |
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N = New

TRS Technical specs

October 2018

| | | | |
|------------------------|--------------|----|---|
| | | | <p>M = Modify E = Error C = Early Termination R = Correction Z = Compression V = Valuation update P = Position component</p> |
| Message Type | Char | 1 | <p>Indication whether the report is done at trade or position level. Position level report can be used only as a supplement to trade level reporting to report post-trade events and only if individual trades in fungible products have been replaced by the position. T = Trade P = Position</p> |
| Notional 2 | Decimal (20) | 22 | <p>Optional field to report the second leg notional where swaps have two notionals. Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.</p> |
| Event Timestamp | Char | 20 | <p>Optional date/time field for lifecycle events. ISO UTC Date time format, YYYY-MM-DDThh:mm:ssZ</p> |
| Instrument Description | Char | 52 | <p>Free text field for adding the description of the instrument reported.</p> |
| Internal ID | Char | 52 | <p>Optional Free text field for usage by the reporter or submitter for internal tracking purposes.</p> |
| Data Categories | Char | 52 | |

TRS Technical specs

October 2018

| | | | |
|------------------------|------|----|---|
| Reporting Jurisdiction | Char | 52 | This field has been introduced by UnaVista to enable the client to indicate that the submitted data is reportable to ASIC as well as ESMA. - Unpopulated or ESMA: if the submission is reportable to ESMA only - ESMA+ASIC: if the submission is reportable to ASIC as well as ESMA |
| Reporting Timestamp | Char | 20 | Optional. If populated, it must be empty. |

3.2 Output Files

Clients submitting files will receive the following feedback files. As standard output files will always be in TXT format regardless of the input file type.

- 1) An initial feedback file will be produced following validation by Borsa EMIR Transaction Reporting Service. This will have the same name as the submitted transaction file, including the original extension and with a suffix **_TRSRes.txt**.
- 2) A subsequent feedback file will be produced (if due) following validation by UnaVista EMIR Reporting. This will have the same name as the submitted transaction file, including the original extension and with a suffix **_UVRes.txt**.
- 3) A subsequent feedback file will be produced (if due) following submission to the Trade Repository. This will have the same name as the submitted transaction file, including the original extension and with a suffix **_UVTR.txt**.

Any errors returned in the validation feedback files are explicitly for the file that was loaded.

Output data files will always use comma (,) as value separator and String values will be delimited by double quotes (").

Output data files will always end with a footer row containing the string **#END_REPORT#** only.

EMIR Transaction Reporting Service feedback files

Generated once initial validation has been completed on the file, prior to submission to the UnaVista EMIR Reporting server.

Feedback Filename: Same as inbound client file, including the original extension and with **_TRSRes.txt** appended to the end.

TRS Technical specs

October 2018

Header row

| Field Name | Data Type | Max Size | Description |
|------------------|-----------|----------|--|
| RowType | Integer | 1 | 0 for header row |
| InputFilename | String | 100 | Name of the file that was loaded to the Borsa EMIR Transaction Reporting Service |
| ImportDate | String | 19 | Date & time that the input file was loaded to the Borsa EMIR Transaction Reporting Service (in CET timezone). Format is: YYYY-MM-DD HH:MM:SS |
| CreateDate | String | 19 | Date & time that this feedback file was created (in CET timezone). Format is: YYYY-MM-DD HH:MM:SS |
| ReportsLoaded | Integer | 10 | Number of reports contained in the input file |
| ValidationFailed | Integer | 10 | Number of reports which failed Borsa EMIR Transaction Reporting Service validation |
| ValidationErrors | Integer | 10 | Number of validation exceptions on reports which failed Borsa EMIR Transaction Reporting Service validation |
| QueuedToUnaVista | Integer | 10 | Number of reports queued for submission to the UnaVista EMIR Reporting server |

Data

All values in the response records are taken from the reports that were in error, and so may be blank where they are blank on the report. e.g. where a client does not populate the Reporting Firm ID field on a report, the Reporting Firm ID field on the response row will be blank.

The data file will contain one row per error. For example, if row x was to contain 2 errors due to missing Reporting Firm and Counterparty data, then it would have 2 rows reporting each error and would relate both errors to row x .

TRS Technical specs

October 2018

| Field Name | Data Type | Max Size | Description |
|-----------------|-----------|----------|---|
| RowType | Integer | 1 | 1 for data row |
| RowNumber | Integer | 10 | Position of the report within the original input client file |
| ErrorCode | Integer | 10 | Borsa EMIR Transaction Reporting Service code for the error that has occurred (reusing Unavista error codes where applicable) |
| ErrorField | String | 100 | Field within the report that was in error |
| ErrorReason | String | 512 | English text describing the error that has occurred |
| ErrorValue | String | 200 | Data that caused the error (shows contents of Error Field, may be blank) |
| ReportingFirmID | String | 50 | ID of the reporting firm (taken from the report) |
| UTI | String | 52 | UTI of the report (taken from the report) |
| InternalID | String | 120 | Internal ID of the report (taken from the report) |
| ActionType | String | 1 | Action Type of the report |
| PUTI | String | 100 | Deprecated field. It will always be empty |

Footer

| Field Name | Data Type | Max Size | Description |
|------------|-----------|----------|--------------|
| EndReport | String | 12 | #END_REPORT# |

Alternatively, if the submitted file is not complete (i.e. the #END_REPORT# footer row is missing) or it is not syntactically correct, the EMIR Transaction Reporting Service feedback file will contain the following rows.

Header row

| Field Name | Data Type | Max Size | Description |
|------------|-----------|----------|-------------|
|------------|-----------|----------|-------------|

TRS Technical specs

October 2018

| | | | |
|---------------|---------|-----|--|
| RowType | Integer | 1 | 0 for header row |
| InputFilename | String | 100 | Name of the file that was loaded to the Borsa EMIR Transaction Reporting Service |
| ImportDate | String | 19 | Date & time that the input file was loaded to the Borsa EMIR Transaction Reporting Service (in CET timezone). Format is: YYYY-MM-DD HH:MM:SS |
| CreateDate | String | 19 | Date & time that this feedback file was created (in CET timezone). Format is: YYYY-MM-DD HH:MM:SS |

Data

| Field Name | Data Type | Max Size | Description |
|-------------|-----------|----------|---|
| RowType | Integer | 1 | 8 for file error data row |
| ErrorCode | Integer | 10 | Borsa EMIR Transaction Reporting Service code for the error that has occurred |
| ErrorReason | String | 512 | English text describing the error that has occurred |

Footer

| Field Name | Data Type | Max Size | Description |
|------------|-----------|----------|--------------|
| EndReport | String | 12 | #END_REPORT# |

UnaVista EMIR Reporting feedback files

Generated once UnaVista EMIR Reporting validation has been completed on the file, prior to submission to the Trade Repository.

Feedback Filename: Same as inbound client file, including the original extension and with **_UVRes.txt** appended to the end.

Header row

| Field Name | Data Type | Max Size | Description |
|------------|-----------|----------|-------------|
|------------|-----------|----------|-------------|

TRS Technical specs

October 2018

| Field Name | Data Type | Max Size | Description |
|--------------------|-----------|----------|---|
| RowType | Integer | 1 | 0 for header row |
| InputFilename | String | 100 | Name of the file that was loaded to the Borsa EMIR Transaction Reporting Service |
| UVImportDate | String | 19 | Date & time that the source file was received by the UnaVista EMIR Reporting application (in UK timezone). Format is: YYYY-MM-DD HH:MM:SS |
| CreateDate | String | 19 | Date & time that this feedback file was created (in CET timezone). Format is: YYYY-MM-DD HH:MM:SS |
| UVReportsLoaded | Integer | 10 | Number of reports sent to the UnaVista EMIR Reporting application |
| UVValidationFailed | Integer | 10 | Number of reports which failed UnaVista EMIR Reporting validation |
| UVValidationErrors | Integer | 10 | Number of validation exceptions on reports which failed UnaVista EMIR Reporting validation |
| UVQueuedToTR | Integer | 10 | Number of reports queued for submission to the Trade Repository |

Data

All values in the response records are taken from the reports that were in error, and so may be blank where they are blank on the report.

The data file will contain one row per error. For example, if row x was to contain 2 errors, then it would have 2 rows reporting each error and would relate both errors to row x .

| Field Name | Data Type | Max Size | Description |
|------------|-----------|----------|--|
| RowType | Integer | 1 | 1 for data row |
| RowNumber | Integer | 10 | Position of the report within the original input client file |
| ErrorCode | Integer | 10 | UnaVista code for the error that has occurred |
| ErrorField | String | 100 | Field within the report that was in error |

TRS Technical specs

October 2018

| Field Name | Data Type | Max Size | Description |
|-----------------|-----------|----------|--|
| ErrorReason | String | 512 | English text describing the error that has occurred |
| ErrorValue | String | 200 | Data that caused the error (shows contents of Error Field, may be blank) |
| ReportingFirmID | String | 50 | ID of the reporting firm (taken from the report) |
| UTI | String | 52 | UTI of the report (taken from the report) |
| InternalID | String | 120 | Internal ID of the report (taken from the report) |
| ActionType | String | 1 | Action Type of the report |
| PUTI | String | 100 | Deprecated field. It will always be empty |

Footer

| Field Name | Data Type | Max Size | Description |
|------------|-----------|----------|--------------|
| EndReport | String | 12 | #END_REPORT# |

Trade Repository feedback files

Generated once the data has been submitted to the trade repository, and a response has come back to the Borsa EMIR Transaction Reporting Service.

Feedback Filename: Same as input client file, including the original extension and with **_UVTR.txt** appended to the end.

Header row

| Field Name | Data Type | Max Size | Description |
|---------------|-----------|----------|---|
| RowType | Integer | 1 | 0 for header row |
| InputFilename | String | 100 | Name of the file that was loaded to the Borsa EMIR Transaction Reporting Service |
| UVImportDate | String | 19 | Date & time that the source file was received by the UnaVista EMIR Reporting application (in UK |

TRS Technical specs

October 2018

| | | | |
|--------------------|---------|----|---|
| | | | timezone). Format is: YYYY-MM-DD HH:MM:SS |
| CreateDate | String | 19 | Date & time that this feedback file was created (in CET timezone). Format is: YYYY-MM-DD HH:MM:SS |
| UVReportsLoaded | Integer | 10 | Number of reports sent to the UnaVista EMIR Reporting application |
| UVValidationFailed | Integer | 10 | Number of reports which failed UnaVista EMIR Reporting validation |
| UVValidationErrors | Integer | 10 | Number of validation exceptions on reports which failed UnaVista EMIR Reporting validation |
| UVQueuedToTR | Integer | 10 | Number of reports queued for submission to the Trade Repository |
| UVSubmittedToTR | Integer | 10 | Number of reports submitted to the Trade Repository |
| UV RejectedByTR | Integer | 10 | Number of reports rejected by the Trade Repository |

Data

All values in the response records are taken from the reports that were in error, and so may be blank where they are blank on the report.

The data file will contain one row per error. For example, if row *x* was to contain 2 errors, then it would have 2 rows reporting each error and would relate both errors to row *x*.

| Field Name | Data Type | Max Size | Description |
|-------------|-----------|----------|--|
| RowType | Integer | 1 | 1 for data row |
| RowNumber | Integer | 10 | Position of the report within the original input client file |
| ErrorCode | Integer | 10 | UnaVista code for the error that has occurred |
| ErrorField | String | 100 | Field within the report that was in error |
| ErrorReason | String | 512 | English text describing the error that has occurred |
| ErrorValue | String | 200 | Data that caused the error (shows contents of Error |

TRS Technical specs

October 2018

| | | | |
|-----------------|--------|-----|---|
| | | | Field, may be blank) |
| ReportingFirmID | String | 50 | ID of the reporting firm (taken from the report) |
| UTI | String | 52 | UTI of the report (taken from the report) |
| InternalID | String | 120 | Internal ID of the report (taken from the report) |
| ActionType | String | 1 | Action Type of the report |
| PUTI | String | 100 | Deprecated field. It will always be empty |

Footer

| Field Name | Data Type | Max Size | Description |
|------------|-----------|----------|--------------|
| EndReport | String | 12 | #END_REPORT# |

3.3 Automatically Generated Files

Clients who exploit the automatic report generation from CCP data will receive a copy of all related files sent to UnaVista. Files names will comply with the following format:

<ReportingFirmLEI>_<CreationDate>_<CreationTime>_D_<ReportingDate>_<Type>.csv

where:

<ReportingFirmLEI>: Legal Entity Identifier of the reporting firm.

<CreationDate>: File creation date (format: YYYYMMDD).

<CreationTime>: File creation time (format: HHMMSSTTT).

<ReportingDate>: CCP data reporting date (format: YYYYMMDD).

<Type>: Type of records contained in the file. Possible values:

- T: Trades – contains reports with Message Type (CD60) = T
- P: Positions (*per instrument*) – contains reports with Message Type (CD60) = P
- F: Positions (*aggregated per portfolio*) - contains reports with Message Type (CD60) = P
- L: Lifecycle events - contains reports with Message Type (CD60) = T.

For each file generated from CCP data, the corresponding **_UVRes.txt** and **_UVTR.txt** feedback files will

TRS Technical specs

October 2018

be received (see [UnaVista EMIR Reporting feedback files](#) and [Trade Repository feedback files](#)).

File examples.

1. *LEICODE8901234567890_20140130_183000000_D_20140129_T.csv:*
File containing trades generated for firm LEICODE8901234567890 on 2014/01/30 18:30:00.000 using CCP records received for reporting date 2014/01/29.
2. *LEICODE8901234567890_20140130_183000000_D_20140129_T.csv_UVRes.txt:*
Feedback file generated once UnaVista EMIR Reporting validation has been completed on the file and a response has come back to the Borsa EMIR Transaction Reporting Service.
3. *LEICODE8901234567890_20140130_183000000_D_20140129_T.csv_UVTR.txt:*
Feedback file generated once the data has been submitted to the trade repository and a response has come back to the Borsa EMIR Transaction Reporting Service.

3.4 Matching Response Files

Matching Response Files are generated at about 01:00 UTC daily from Tuesday to Saturday as soon as the corresponding source files are received from UnaVista and processed. Matching Response Files for Sunday and Monday will be generated at about 05:00 UTC on Monday.

The EMIR Transaction Reporting service generates five different types of Matching Response:

| File type | File name |
|-------------------------------|---|
| Unpaired | MRF_<ReportingFirmLEI>_<Date>_Unpaired.txt |
| Reconciled | MRF_<ReportingFirmLEI>_<Date>_Reconciled.txt |
| Differences | MRF_<ReportingFirmLEI>_<Date>_Differences.txt |
| Reconciled with differences | MRF_<ReportingFirmLEI>_<Date>_ReconciledWithDifferences.txt |
| Ineligible for reconciliation | MRF_<ReportingFirmLEI>_<Date>_IneligibleForReconciliation.txt |

where:

<ReportingFirmLEI>: Legal Entity Identifier of the reporting firm.

<Date>: File reference date (format: YYYYMMDD).

TRS Technical specs

October 2018

Trades will only be sent once in each file. Files are not cumulative for each status, but should a change result then it will appear in the relevant file. E.g. if a trade is unpaired, it will only be sent once in the Unpaired file. Should that trade then be reconciled with differences, it will then be sent only once in the Differences file. Should the trade then be reconciled either from unpaired or differences then it will appear once in the Reconciled file.

Matching Response files will always use comma (,) as value separator and String values will be delimited by double quotes ("). They will always begin with a header row containing column names and end with a footer row containing the string **#END_REPORT#** only.

Unpaired

Trades are considered Unpaired if no match has been found for them within 2 days. Up to that point, we have to consider the possibility that the other counterparty to the trade is late in reporting.

The Unpaired response file includes details of any unmatched trade that was first loaded more than two days ago, and was updated in the last three days.

| Field Name | Data Type | Max Size | Description |
|---------------------|-----------|----------|--|
| LastUpdate | String | 23 | Time at which the trade was last updated (including changes made to the other counterparty's report). Format is: YYYY-MM-DD HH:MM:SS.TTT |
| ReportingFirmID | String | 20 | LEI of the reporting counterparty |
| OtherCounterpartyID | String | 20 | LEI of the other counterparty to the trade |
| UTI | String | 52 | Unique trade identifier for the trade |
| InternalID | String | 120 | Internal ID as populated in CD63 |
| Source | Integer | 1 | Trade data source: - 1: Manual input (via EMIR Transaction Reporting client) - 2: File (via EMIR Transaction Reporting client) - 4: File FTP (via SFTP server) - 6: Automatically derived by service |

Reconciled

Trades which have been reported as mismatches or unpaired but are now resolved will be shown in this response file. It contains details of all trades resolved in the previous day.

TRS Technical specs

October 2018

| Field Name | Data Type | Max Size | Description |
|---------------------|-----------|----------|--|
| LastUpdate | String | 23 | Time at which the trade was last updated (including changes made to the other counterparty's report). Format is: YYYY-MM-DD HH:MM:SS.TTT |
| ReportingFirmID | String | 20 | LEI of the reporting counterparty |
| OtherCounterpartyID | String | 20 | LEI of the other counterparty to the trade |
| UTI | String | 52 | Unique trade identifier for the trade |
| InternalID | String | 120 | Internal ID as populated in CD63 |
| Source | Integer | 1 | Trade data source: - 1: Manual input (via EMIR Transaction Reporting client) - 2: File (via EMIR Transaction Reporting client) - 4: File FTP (via SFTP server) - 6: Automatically derived by service |

Differences

Differences occur where a report of a trade is paired with the report from the other counterparty, but there are fields on the two reports that do not match.

The Differences file will contain differences on key and non-key fields for all trades last updated in the prior day. Key fields must match.

| Field Name | Data Type | Max Size | Description |
|---------------------|-----------|----------|---|
| LastUpdate | String | 23 | Time at which the trade was last updated (including changes made to the other counterparty's report). Format is: YYYY-MM-DD HH:MM:SS.TTT |
| ReportingFirmID | String | 20 | LEI of the reporting counterparty |
| OtherCounterpartyID | String | 20 | LEI of the other counterparty to the trade |
| UTI | String | 52 | Unique trade identifier for the trade |
| InternalID | String | 120 | Internal ID as populated in CD63 |
| Source | Integer | 1 | Trade data source: - 1: Manual input (via EMIR Transaction Reporting |

TRS Technical specs

October 2018

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|-------------------|---------|-----|--|
| | | | client) - 2: File (via EMIR Transaction Reporting client) - 4: File FTP (via SFTP server) - 6: Automatically derived by service |
| DifferenceField | String | 100 | Name of the field which does not match against the counterparty's report. Note that there will be a distinct row for each of these |
| DifferenceValue | String | 100 | Value of the field of the Reporting Firm |
| CounterpartyValue | String | 100 | Value of the field of the Counterparty |
| BreakPriority | Integer | 1 | - 1: Key field (must match) - 2: Non-key field (should be matched) |

Reconciled with Differences

The Reconciled with Differences file will contain differences on non-key fields (Break Priority 2). These fields should be matched.

| Field Name | Data Type | Max Size | Description |
|---------------------|-----------|----------|--|
| LastUpdate | String | 23 | Time at which the trade was last updated (including changes made to the other counterparty's report). Format is: YYYY-MM-DD HH:MM:SS.TTT |
| ReportingFirmID | String | 20 | LEI of the reporting counterparty |
| OtherCounterpartyID | String | 20 | LEI of the other counterparty to the trade |
| UTI | String | 52 | Unique trade identifier for the trade |
| InternalID | String | 120 | Internal ID as populated in CD63 |
| Source | Integer | 1 | Trade data source: - 1: Manual input (via EMIR Transaction Reporting client) - 2: File (via EMIR Transaction Reporting client) - 4: File FTP (via SFTP server) - 6: Automatically derived by service |
| DifferenceField | String | 100 | Name of the field which does not match against the counterparty's report. Note that there will be a distinct |

TRS Technical specs

October 2018

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|-------------------|--------|-----|--|
| | | | row for each of these |
| DifferenceValue | String | 100 | Value of the field of the Reporting Firm |
| CounterpartyValue | String | 100 | Value of the field of the Counterparty |

Ineligible for Reconciliation

Trades that are Ineligible for Reconciliation include trades where reconciliation will not be carried out, for example when the non-counterparty EEA flag is Y.

| Field Name | Data Type | Max Size | Description |
|---------------------|-----------|----------|--|
| LastUpdate | String | 23 | Time at which the trade was last updated (including changes made to the other counterparty's report). Format is: YYYY-MM-DD HH:MM:SS.TTT |
| ReportingFirmID | String | 20 | LEI of the reporting counterparty |
| OtherCounterpartyID | String | 20 | LEI of the other counterparty to the trade |
| UTI | String | 52 | Unique trade identifier for the trade |
| InternalID | String | 120 | Internal ID as populated in CD63 |
| Source | Integer | 1 | Trade data source: - 1: Manual input (via EMIR Transaction Reporting client) - 2: File (via EMIR Transaction Reporting client) - 4: File FTP (via SFTP server) - 6: Automatically derived by service |

4.0 Error Codes

The "Transaction Reporting Service EMIR - Error Codes" document details the list of the possible error codes returned in the different response files of the TRS EMIR Service.

In addition, the error codes detailed in the following table could also be returned.

| Field | Validation Check | Error Code | Action Type Field Dependency | Message Type Field Dependency | Validation Field Dependencies |
|---------------------|--|------------|------------------------------|-------------------------------|-------------------------------|
| - | "Transaction successfully processed" (*_TRSRes.txt feedback files) "Transaction accepted by trade repository" (*_UVTR.txt feedback files) | 0 | - | - | - |
| - | Error processing file: 'Invalid reporting date' | -2 | - | - | - |
| - | "Length of report is greater than 7000" or "Length of value at position <i>n</i> is greater than 600" | -15 | - | - | - |
| Reporting Firm ID | Reporting Firm ID not authorized for upload by Borsa Italiana | -37 | - | - | |
| Reporting Timestamp | Reporting Timestamp must be empty | -39 | - | - | - |

5.0 Connectivity for CDS and Production

Connectivity to Borsa EMIR Transaction Reporting Service is provided via BITNET.

Customers should target the following addresses to send transactions and get response files back:

CDS SFTP Service

IP: 212.239.27.219

Port: 2222

Production SFTP Service

IP: 212.239.27.218

Port: 2222

Borsa EMIR Transaction Reporting Service makes also available a GUI in two different ways:

- Client / Server installation
- HTTPS

Client / Server GUI is supported via BITNET, whilst HTTPS version is supported via internet (with an ACL on the Client source).

CDS GUI Service

Client / Server

- IP: 212.239.27.219
- Port: 34900

TRS Technical specs

October 2018

HTTPS:

- IP: 212.239.14.156
- Port: 443
- url: <https://trs-test.bitsystems.it>

Production GUI Service

Client / Server

- IP: 212.239.27.216 and 212.239.27.217
- Port: 34900

HTTPS:

- IP: 212.239.14.157
- Port: 443
- url: <https://trs.bitsystems.it>

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