



Regulatory Reporting Solution for Non-MiFIR members User Manual

Frankfurt Stock Exchange and Eurex

Abstract

This document describes which information the trading participants that are not subject to MiFIR must provide to allow Frankfurt Stock Exchange (FSE) and Eurex to fulfill their MiFIR transaction reporting obligations and how to provide this information.

Document History

| Version | Date | Description |
|---------|-------------|---|
| 1.0 | 15 Jul 2021 | Revised version, ready for release |
| 1.1 | 11 Aug 2021 | New: Separate upload and processing for corrections/cancellations of previous trade dates |
| 1.2 | 21 Sep 2021 | Added description of sample files |
| 1.3 | 1 Oct 2021 | Added a sample of a backup enrichment feedback file |
| 1.4 | 16 Nov 2021 | <p>Corrected CUE upload: file name must include <i>current</i> date and be <i>unzipped</i>. Added that after an upload the feedback should be awaited before uploading another file.</p> <p>Added the columns TRADE_ID (to identify non-CCP cleared transactions) and INFO:EUREX_PRODUCT_ID to the extract, upload and feedback files.</p> <p>Aligned the sample files description for Eurex and Xetra.</p> |

Table of Contents

| | | |
|-----------|--|-----------|
| 1. | Introduction | 4 |
| 2. | High-level service overview | 5 |
| 2.1 | Process chart | 5 |
| 2.2 | Process description | 5 |
| 3. | Technical setup | 7 |
| 3.1 | Setup of Non-MiFIR members | 7 |
| 3.2 | Setup of Trader ID and short/long codes | 11 |
| 4. | Reporting process | 12 |
| 4.1 | File format and structure | 12 |
| 4.2 | Innovations and simplifications in file format | 12 |
| 4.3 | Venue Extract provision and key fields | 14 |
| 4.4 | Non-MiFIR Member File Upload process | 16 |
| 4.5 | Feedback File | 20 |
| 4.6 | Backup enrichment | 21 |
| 4.7 | Support of corrections and cancellations | 21 |
| 5. | Sample files description | 23 |
| 5.1 | Extract sample files | 23 |
| 5.2 | Upload sample files | 24 |
| 5.3 | Feedback sample files | 25 |
| 5.4 | Backup enrichment sample files | 27 |
| 6. | Testing | 29 |
| 7. | Customer support | 30 |
| 8. | Abbreviations/Terms | 31 |

1. Introduction

According to MiFIR (EU Regulation No 600/2014) Article 26(5) the operator of a trading venue must report transactions executed through its systems by firms that are not subject to MiFIR. This applies to business partners of Deutsche Börse Group whose legal residence is outside of the European Economic Area (third country firms) or who are members of the European System of Central Banks and who have one or multiple memberships of its trading venues (in the following referred to as Non-MiFIR business partners/members).

Since not all reportable details of respective transactions are available in the trading system, Frankfurt Stock Exchange (FSE) and Eurex require their Non-MiFIR members to provide the missing data latest by 6 pm CET on the following trading day.

This User Manual describes the transaction reporting process of the new Regulatory Reporting Solution (RRS), which enables the Non-MiFIR members to provide the necessary data. This solution will replace the existing Regulatory Reporting Hub (RRH) service with T7 release 10.0, in November 2021.

Chapter 2 offers an overview of the reporting process; chapter 3 illustrates the required setup; chapter 4 guides the user through the whole reporting process by illustrating the file structure and content for each file type, the enrichment requirements, and the backup solution adopted by the Trading Venues in case the enrichment by the Member is missing or erroneous, as well as the solution for reporting corrections to existing transactions. Chapter 5 outlines the testing possibilities, chapter 6 contains the contacts for customer support and chapter 7 concludes the manual with a table of abbreviations and definitions used throughout this document.

The following further documents are available at <https://www.eurex.com/ex-en/rules-regs/mifid-mifir> under 'Reporting' section or at <https://www.xetra.com/xetra-en/newsroom/current-regulatory-topics/mifid-two-and-mifir>:

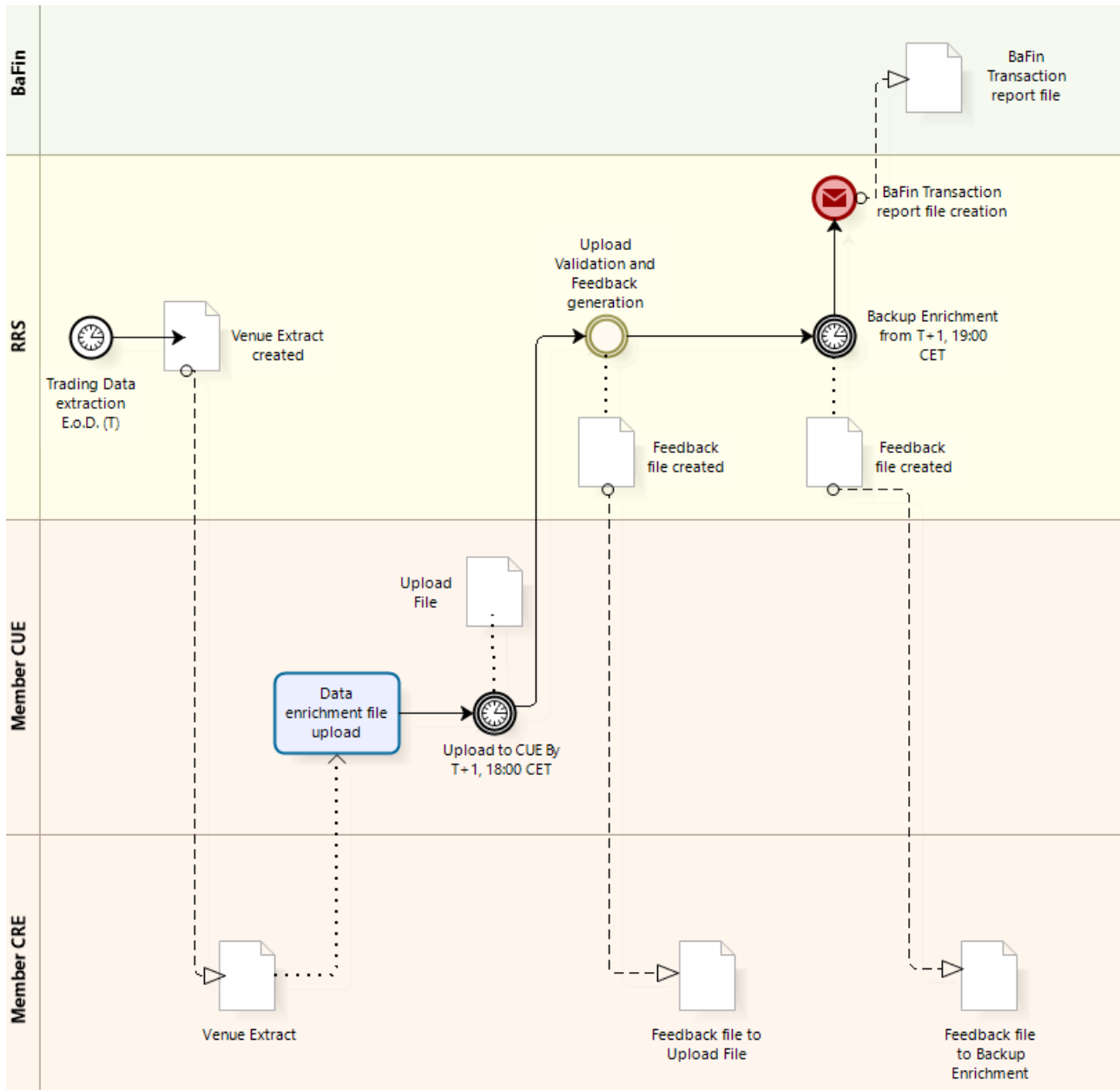
| Document | Content |
|---|---|
| Trading Venue Reporting File Specs: Trading_Venue_File_Specs_v#.#.xlsx | Details of the Venue Extract, Upload and Feedback Files |
| 89TVEXT001ABCLO20210303XEUR.CSV 89TVEXT001ABCLO20210303XETR.CSV | Extract sample files |
| 89TVUPL001ABCLO2021030 3 4XEUR.CSV 89TVUPL001ABCLO2021030 4 3XETR.CSV | Upload sample files |
| 89TVFBK001ABCLO2021030 4 3XEUR.CSV 89TVFBK001ABCLO2021030 3 4XETR.CSV | Feedback sample files |
| 89TVBKU001ABCLO20210304XEUR.CSV 89TVBKU001ABCLO20210304XETR.CSV | Backup enrichment sample files |
| Information handbook for audit trail, transaction and other regulatory reporting under the MiFID II/ MiFIR regime | General FSE/Eurex information on MiFID II/ MiFIR |

2. High-level service overview

2.1 Process chart

Chart 1 below illustrates the planned reporting process chain offered by RRS.

Chart 1. Trading Venue Transaction Reporting process



Note: the provided time schedule is the same for both CET and CEST.

2.2 Process description

The functional process for Trading Venue Transaction Reporting consists of the following steps:

- i. One-Off: The Non-MiFIR business partner sets up the mifid market for CRE and CUE (see section 3.1)
- ii. After the end of every trading day (T), RRS generates a transaction report extract CSV file (Venue Extract) per Non-MiFIR business partner and per operating MIC (XEUR, XETR, XFRA). The extract files are available in the early morning of the next calendar day.
- iii. RRS provides the Venue Extract files in the Non-MiFIR business partner’s “mifid” CRE folder(s) (see section 3.1 below)

- iv. The Non-MiFIR member uploads files with missing transaction report fields per operating MIC (XEUR, XETR, XFRA) via CUE by 6 pm CET/CEST on T+1 (next trading day)
- v. RRS validates Upload File(s) and provides Feedback File(s) via CRE
- vi. As backup, RRS enriches fields not provided by Non-MiFIR member, starting at 7 pm CET/CEST on T+1
- vii. RRS provides the Feedback File for Backup enrichment via CRE
- viii. RRS generates the BaFin transaction report file and delivers it to BaFin

3. Technical setup

Section 3.1 describes the setup of the connection to the CRE and CUE and the “mifid” folders through which Non-MiFIR members may download and upload the relevant files. Moreover section 3.2 describes the source of specific master data field values (trader ID and short/long codes).

3.1 Setup of Non-MiFIR members

A business partner is the legal entity set up for contracts with Deutsche Börse Group. Such a business partner can have multiple exchange memberships. A Non-MiFIR business partner shall have a directory in CUE and CRE set up with the market “mifid” for at least one of their member IDs.

See also the Common Report Engine and the Common Upload Engine User Guides. These documents are available at:

- [Xetra.com](https://www.xetra.com) -> Technology -> T7 trading Architecture -> System documentation -> Release (current release) -> Reports
- [Eurex.com](https://www.eurex.com) -> Support -> Initiatives & Releases -> T7 Release (current release) -> Reports

For CRE, it is recommended that the Non-MiFIR business partner has the “mifid” market set up for **only one of their member IDs**, since transaction reporting is on legal entity level. Therefore, the Venue Extract and Upload Files cover all transaction reports of the Non-MiFIR business partner for any of their member IDs.

If the market “mifid” is set up in CRE for multiple member IDs of the same Non-MiFIR business partner, then the same, complete extract of all their transactions per venue will be saved in the “mifid” folder of each member ID.

In CUE, the market “mifid” may be equally set for multiple member IDs of the same Non-MiFIR business partner, in which case the Non-MiFIR business partner can upload the transaction reports for all their member IDs in any of their member ID mifid/UPLOAD folders (see CUE directory structure below).

To be able to receive the feedback file in CRE, the market “mifid” must be set up for the same member ID both in CRE and CUE. For practical reasons, the Non-MiFIR business partner should use just one of their member IDs both for uploading transaction files in CUE and downloading them in CRE.

Eurex and Xetra Member Section users with the "Self-Service Certificate Admin" (SSCA) permission can set access rights to the market “mifid” separately. The market “mifid” is visible to Non-MiFIR members admitted to Eurex or Frankfurt Stock Exchange, even if the admission is in status "in process".

The user with SSCA permission can then set up access to the “mifid” folder in the Member Section as follows.

- The User with the SSCA permission logs into the Member Section, enters Technical Connection / Requests & Configuration / Self Service Certificates, and selects “Report Engine User” for CRE or “Upload Engine User” for CUE
- The User with SSCA permission creates a new user or selects an existing user
- The User with SSCA permission presses “Add Access” and adds access to the Market “mifid” for one of their member IDs and selects Simulation or Production environment

Figure 1. Adding Market “mifid” to CRE in Member Section

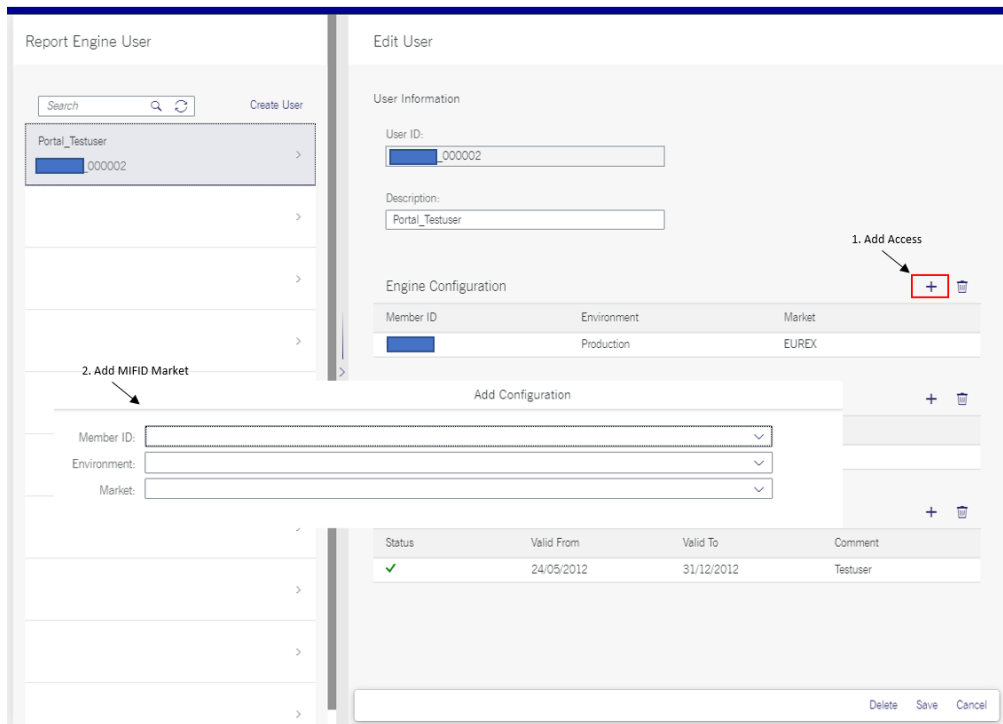
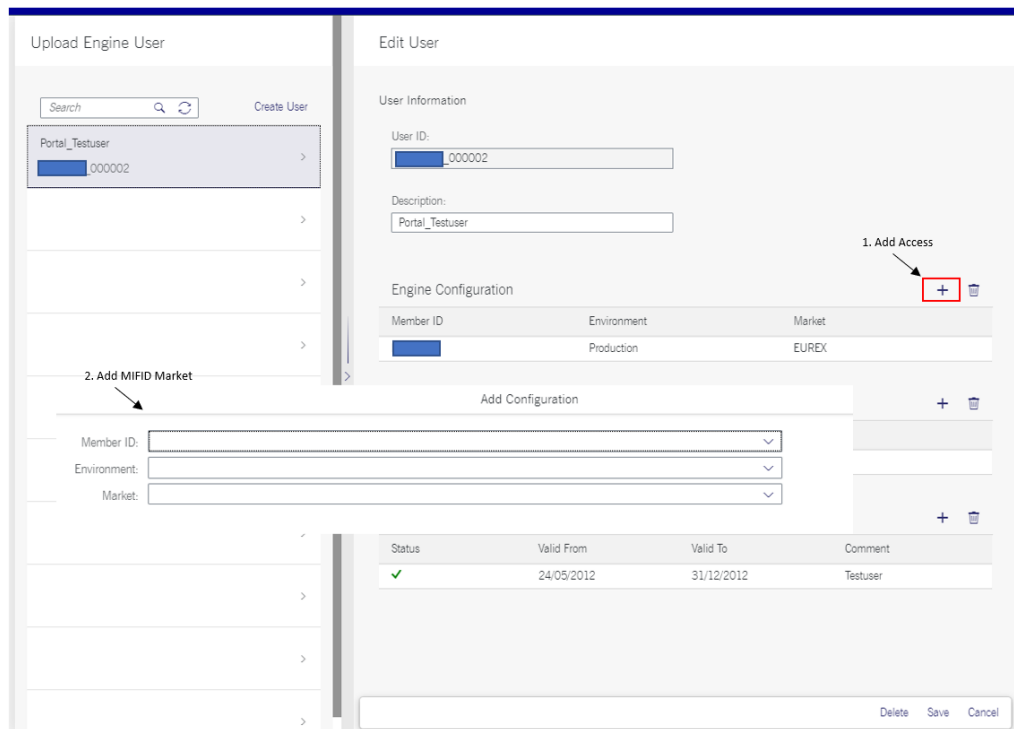


Figure 2. Adding Market “mifid” to CUE in Member Section



- Adding Certificates:
 - The User with the SSCA permission clicks on “Add Certificate” and either selects an existing certificate to upload (“Upload Certificate” option) or generates a new certificate via the Member Section wizard (“Generate Certificate” option)

Figure 3. Creating new certificates in CRE

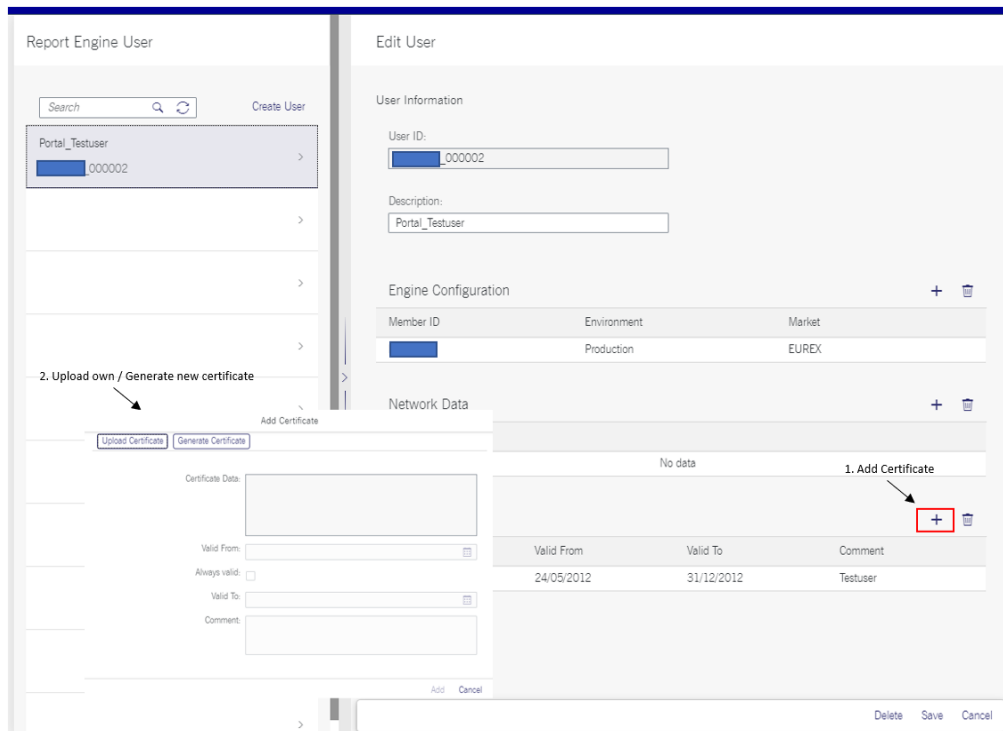
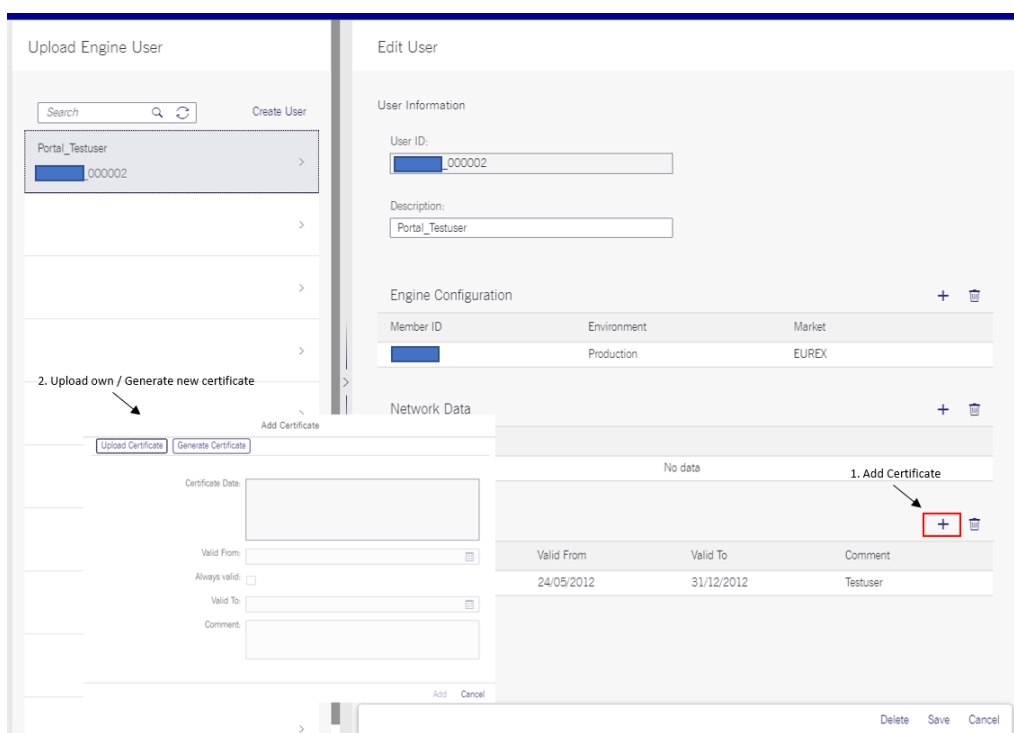


Figure 4. Creating new certificates in CUE



- When uploading an existing certificate, the User with SSCA permission can share the same key for both CUE and CRE access and among multiple users as well
- The tasks of the User with SSCA permission are completed at this point

Adding access for one new user can take up to two business days, while changes to the CUE/CRE set-up are applied overnight for the next day. Once the “mifid” CUE/CRE setup is implemented, the resulting directory structure in CRE will be as follows:

Business Partner e.g. 0001028005

- member ID, e.g. abclo
 - environment production/simulation P/S
 - Market: xetr
 - Business day e.g. 20210322
 - All reports like TR160, TC540, ...
 - Market: xeur
 - Business day e.g. 20210322
 - All reports like TR160, TE540, ...
 - Market: mifid
 - Business day e.g. 20210322
 - Non-MiFIR reporting Venue Extract file
 - Non-MiFIR reporting Feedback File
 - Market: ...

e.g. abclo/P/mifid/20210216/

The directory structure in CUE will be as follows:

Business Partner e.g. 0001028005

- member ID, e.g. abclo
 - environment production/simulation P/S
 - Market: mifid
 - UPLOAD
 - Non-MiFIR reporting Upload File for upload
 - ~~Business-Current~~ day e.g. 20210322
 - Non-MiFIR Upload File after upload ~~for on~~ the ~~respective business~~ current day

e.g. abclo/P/mifid/UPLOAD/

3.2 Setup of Trader ID and short/long codes

For the extraction of correct data from the trading system it is essential that the following master data is correctly maintained by the Non-MiFIR Member at the Trading Venue:

- Short and long codes
- Trader ID and corresponding details

For details see “Information handbook for audit trail, transaction and other regulatory reporting under the MIFID II/ MiFIR regime” (ref. in ch. 1 above).

Short codes can be used in the order/quote for “Client identification code”, “Execution within firm” and “Investment decision within firm”. RRS will map the field to the provided long code. The national ID of a trader shall be used if in the order/quote the “Execution within firm” or the “Investment decision within firm” are not specified and the qualifier fields are set to “human”.

4. Reporting process

This section describes in greater detail the steps of the reporting process (cf. Chart 1 above).

4.1 File format and structure

The format of all files involved in the reporting process, that is, Venue Extract, Upload File and Feedback Files, is CSV with comma separated values (**not** semicolon). An XML format will not be supported.

As decimal point “.” is used; the date format is YYYY-MM-DD and date/times are in UTC format. The files display a simple header with only one header row listing the column names, while all other relevant information is already included in the file name.

Although the Venue Extract provides the Buyer and Seller IDs based on the trading capacity and client ID, the member can change these fields in the Upload File (see section 4.2). For client IDs referring to natural persons the member must complete the first name, surname and date of birth in the Upload File. The supported character set for natural person names is only one-byte UTF-8. Greek and Cyrillic characters should not be used, and should instead be transliterated according to the Name Adjustment table in the Trading Venue Reporting File Specs.

4.2 Innovations and simplifications in file format

File names. The file naming convention has been adapted to the four file types that are produced in the process. The file name is constructed as illustrated in Table 1.

Table 1. File Naming Convention

| Field | Meaning | Example |
|-----------------------------|--|---|
| [0-9]{2} | Environment ID | 88 Non-MiFIR Transaction Reporting Prod 89 Non-MiFIR Transaction Reporting Sim |
| [0-9A-Z]{8} | Report Name | TVEXT001 |
| [0-9A-Z]{5} | Member ID | ABCLO |
| [0-9]{8} <u>YYYYMMDD</u> | Trading Date <u>for extract files</u> <u>Current date for all other files</u> | <u>YYYYMMDD</u> 20210216 |
| [0-9A-Z]{4} | MIC | XEUR, XETR, XFRA |
| [0-9A-Z]{3} | File type | .CSV.ZIP (all <u>extract and feedback files must be are</u> compressed ZIP containers) <u>.CSV for upload files (unzipped)</u> |

Please be aware that the new Environment IDs are 88 for production and 89 for simulation.

For instance, the file name for a Venue Extract in the production environment is 88TVEXT001ABCLO20210216XEUR.CSV.ZIP

Possible Report Names in addition to the name for Venue Extracts are:

- TVUPL001 (or subsequent numbers) for Upload Files
- TVFBK001 (or subsequent numbers) for Feedback Files to Upload Files
- TVBKU001 for Feedback File after Backup Enrichment
- TVEXT500 for files showing old transaction reports to be corrected (see section 4.7 below)

Please refer to the Naming Convention overview table in the Trading Venue Reporting File Specs for complete examples of file names.

Please be also aware that on the filesystem (cf. section 3.1 above) the MemberID and the market “mifid” are in lowercase only, whereas the environment and the report name are in upper case only. For instance:

/0001028005/abclo/P/mifid/20210216/88TVEXT001ABCLO20210216XEUR.CSV.ZIP

/0001028005/abclo/S/mifid/20210216/89TVEXT001ABCLO20210216XEUR.CSV.ZIP

File Structure. As a further difference to the previous RRH transaction reporting service, there will be no line count at the end of the file.

The file structure has been simplified for both Venue Extract and Upload File. Specifically, both Venue Extract and Upload File contain the same fields, but some of them are labeled with INFO:[Field name], e.g. INFO:INSTRUMENT_ID. Those fields are included in the file just for information purposes to the Non-MiFIR member. The information provided in these fields with the Venue Extract will be ignored in the Upload File, i.e. “INFO:”-fields can remain filled with the values provided in the extract or remain empty. However, the column headings and commas still need to be included in the upload.

Moreover, a number of ESMA Transaction reporting fields are not relevant or set to a default value for Trading Venue reporting of the DBAG venues, and as such they have been excluded from the Venue Extract as well as from the Upload File, for the sake of clarity. The excluded fields are the following ones:

- Transaction Reference Number (field 2): this field is not necessary to identify a transaction during the enrichment process, since a combination of alternative fields is used (see below). Transaction Reference Number is directly generated by RRS in the Outbound file to BaFIN
- Order Transmission fields (fields 25-27), since Eurex and FSE do not qualify for Transmission (conditions set in Article 4 of Commission Delegated Regulation (EU) 2017/590 (RTS 22) are not met).
- Up-front payment fields (fields 38-39), not applicable to Eurex and FSE trades
- Fields specifying the instrument details (Fields 42 to 56), since the instruments traded on Eurex and FSE are listed, and thus have an Instrument ID and no further information is required
- OTC Post-trade indicator (field 63), since all reportable trades are on-venue (except for client-side transactions for aggregated orders, which are however not independently OTC)
- Derivative Notional Increase/Decrease (field 32) is not applicable
- SFTR Indicator (field 65) is false by default

Multiple Buyers or Sellers. The representation of multiple values for repeatable fields has been changed for a better visualization. For instance, in case multiple buyers must be reported, buyer data (ID type, ID, first name, surname, date of birth) shall be provided on extra rows together with the same value for field 3 (TVTIC) and either field E01 (SIDE_TRADE_ID) or field E02 (INTC_NUM), depending on whether the transaction is off-exchange and part of an aggregated order (see 4.4.2 below), and an increasing sequence number, but leaving all remaining fields empty, as they are assumed to be identical to the transaction that is referenced with sequence number (SEQUENCE_NUM) “0” (see Figure 5, and refer to Upload File sample). The same logic applies to seller data.

Figure 5. Reporting of multiple buyers (transaction report excerpt)

| ACTION_TYPE | TVTIC | SIDE_TRADE_ID | INTC_NUMBER | SEQUENCE_NUM | INFO:EXE_CU | INFO:MIFID | INFO:SUBMITTING | BUYER_ID_TYPE | BUYER_ID | INFO:BUYER_BRANCH_COUNTRY | BUYER_FIRSTNAME | BUYER_SURNAME | BUYER_BIRTHDATE |
|-------------|-------|-----------------------|-------------|--------------|-------------|------------|-----------------|------------------|---------------|---------------------------|-----------------|---------------|-----------------|
| NEWT | | | | | TING_ENTIT | _INVESTME | _CODE | | | | | | |
| | | | | | Y_ID | NT_FIRM | | | | | | | |
| | | 100000000000004719590 | 1212121212 | 0 | | | | NATIONAL_ID_NIDN | BE77062812345 | | PETER PAUL | RUBENS | 1977-06-28 |
| | | 15119643519814198540 | | | | | | | | | | | |
| | | 100000000000004719590 | 1212121212 | 1 | | | | NATIONAL_ID_CCPT | CZ08094112 | | ANTONIN | DVORAK | 1941-09-08 |
| | | 15119643519814198540 | | | | | | | | | | | |

Repeatable fields are marked with ‘Y’ in column “REPEATABLE” in the Trading Venue Reporting File Specs, Sheet “EXTRACT-UPLOAD FIELD LIST”.

Unique Key Identifier. A further simplification concerns the field used as unique key identifier for a transaction. The Trading Venue Transaction Identification Code (TVTIC, field 3) in association with field E01, Side Trade ID, will be used as unique key identifier for all CCP-cleared venue transactions. Put differently, each CCP-cleared venue transaction shall be reported with a TVTIC, which should correspond to the TVTIC provided by the Trading Venue, and a Side Trade ID, which is provided in the Venue Extract. Not CCP-cleared venue transactions are currently only possible for some of the XFRA instruments but could also be introduced for XETR. For not CCP-cleared venue transactions the unique key is the Trading Venue Transaction Identification Code (TVTIC, field 3) in association with field E17, TRADE ID.

Aggregated client orders (INTC client-side transactions) are identified by TVTIC+INTC number greater than 0. That is the TVTIC shall be filled with the TVTIC of (one of) the market-side execution(s), whereas the Side Trade ID and TRADE ID shall remain empty, and the INTC number (field E02) shall be filled with a sequential number of the client order, which is greater than 0 (see section 4.4.2 below for detailed instructions for reporting INTC transactions).

4.3 Venue Extract provision and key fields

This section describes the process that provides the Non-MiFIR Member with the Venue Extract, as well as the content of the Venue Extract file.

Per operating MIC after the end of the trading day, RRS provides a Venue Extract of all transactions of the trading day by any member ID of a Non-MiFIR Member to each of their member IDs with market “mifid” in CRE.

The Venue Extract is provided in the CRE folder of the member ID under market “mifid” and the respective trading day (cf. section 3.1 above).

The following fields are **not** relevant or have a default value for Eurex transactions:

- Net amount (field 35), it only applies to Bonds, so it is ignored in Eurex Upload Files
- Waiver (field 61) is only relevant for TES transactions, but cannot be modified by the Non-MiFIR Member, so it is only included for information purposes
- Short Selling Indicator (field 62) can only be ‘SELL’ for Eurex, it is automatically set and cannot be modified by the Non-MiFIR Member
- TRADE ID (field E17) since this is only relevant for non-CCP-cleared transactions

The following fields are **not** relevant or have a default value for FSE transactions:

- Complex Trade Component ID (field 40): not applicable, so it will be present in the Venue Extract but empty
- Waiver (field 61) is not applicable, so it is included in the Venue Extract but left empty
- Commodity Derivative Indicator (field 64) is not applicable to instruments traded on FSE, so it will be left empty in the Venue Extract

Once the Venue Extract is available in the Non-MiFIR Member’s CRE “mifid” folder, the Non-MiFIR Member is required to correct any incorrect data and fill in potentially missing information.

The Venue Extract displays different types of fields. In the Trading Venue Reporting File Specs, Sheet “EXTRACT-UPLOAD FIELD LIST” such types are identified with different colors, as Table 2 shows:

Table 2. Field types as described in Trading Venue File Specs

| Color Code | |
|------------|---------------------------------------|
| | AUTOMATICALLY FILLED BY TRADING VENUE |
| | MODIFIABLE BY NON-MIFIR MEMBER |
| | CONDITIONAL ON INTC_NUM |

Grey fields are not modifiable by the Non-MiFIR Member, as they are automatically filled with data that are provided by the Trading System: e.g. field 5 (MIFID Investment Firm), which has 'FALSE' as default value, or field 34 (Price Currency) and field 36 (Venue), which are directly mapped from the trading system. The Non-MiFIR Member shall instead be able to modify white fields, and, if she reports the client side of an aggregated order, the yellow fields as well. Such field modifications and enrichment shall be provided in the Member's Upload File (see section 4.4.1 below).

Among the grey fields, the Venue Extract includes fields marked with a "MISSING flag", e.g. MISSING_BUYER, MISSING_SELLER, MISSING_SHORT_SELLING_INDICATOR, to indicate that some mandatory data is missing, when these fields have value 'Y'. For instance, if MISSING_BUYER = 'Y' then Buyer ID and/or Buyer Firstname, Buyer Surname, Buyer Date of Birth must be enriched.

In the Venue Extract, fields containing an ID are derived from the short/long code mapping (please, refer to the Information handbook for audit trail, transaction and other regulatory reporting under the MiFID II/ MiFIR regime, cf. ch. 1 above). In case no valid ID can be found, the ID_TYPE is set to NULL and the MISSING flag for that field to 'Y'. The ID column may contain an error message e.g. "Invalid LEI in short code ##". For instance, if no Buyer long code is found for a given short code in the short/long code table (see ref. above), then field BUYER_ID_TYPE in the Venue Extract will be set to NULL, and MISSING_BUYER will have value 'Y'.

The following paragraphs explain under which conditions the MISSING flag is set to 'Y' for the respective fields.

Buyer/Seller

For Buyer and Seller, the MISSING flag (i.e. MISSING_BUYER; MISSING_SELLER) will be present if the short/long code mapping for BUYER/SELLER_ID fails, or if the short/long code mapping successfully returned a valid ID in BUYER_ID or SELLER_ID, but the BUYER/SELLER_ID_TYPE is NATIONAL_ID. In this case the Non-MiFIR Member is expected to enrich buyer/seller data with first name, surname, and date of birth.

Investment Decision within Firm

The MISSING flag for field 57 Investment Decision within Firm, that is, MISSING_INVEST_DEC = 'Y', will be set if field 29, MIFIR_TRADING_CAPACITY has value 'DEAL' but no INVEST_DEC_ID is provided or can be derived from the short/long code mapping.

Execution within Firm

The MISSING flag for field 59, Execution within Firm, that is, MISSING_EXEC_RESP = 'Y', will be set if the EXEC_RESP_ID_TYPE is not 'NORE' and if the EXEC_RESP_ID is empty or cannot be derived from the short/long code mapping.

Short Selling Indicator

The MISSING flag for field 62 Short selling indicator is only possible for transactions executed on XFRA or XETR. It will be set, i.e. MISSING_SHORT_SELLING_INDICATOR= 'Y', if the CFI code of the traded instrument corresponds to a sovereign bond or a share.

Commodity Derivative Indicator

The MISSING flag for field 64 Commodity Derivative Indicator is only possible for transactions executed on XEUR and will be present if the traded instrument has a CFI code = FC**** or OC*T**.

4.4 Non-MiFIR Member File Upload process

This section describes the process of the Non-MiFIR Member providing RRS with one or more Upload File(s) containing enriched or corrected transaction data, if required.

The File Upload process consists of the following steps:

- i. The Non-MiFIR member logs in to CUE with a certificate
- ii. The Non-MiFIR member uploads a transaction CSV file with file name according to the file name convention defined in section 4.2 above (see also Trading Venue File Specs, Introduction sheet) via sFTP to the folder "mifid/UPLOAD" within their CUE directory. The CUE directory structure is the same as for the CRE, except that the destination folder shall be the "UPLOAD" folder, instead of the Business Date folder
- iii. CUE checks for newly uploaded files and checks that the file name conforms to the file name convention. An upload is only possible with the date in the file name equal to the ~~previous trading-current~~ date
- iv. CUE will automatically add a version number in case of multiple uploads with the same name and different content e.g. 89TVUPL001ABCLO20210216XEUR-**V01**.CSV.ZIP. To have a clear differentiation between upload files this should be avoided and the sequence number within the file name be incremented from 001 to 002, ... instead
- v. CUE moves the file from the UPLOAD folder to the folder "mifid"/YYYYMMDD with YYYYMMDD being the ~~recent tradecurrent~~ date
- vi. If the file name is valid, then CUE shares the file with RRS, which regularly checks for new uploads to validate
- vii. If the file name is invalid, then the file is not processed and the file name will be appended with an error message in the business date folder, see section 4.4.3 below.
- vii-viii. A further file should only be uploaded after receiving the feedback file or after waiting at least fifteen minutes. Any further file uploaded before will be ignored.

4.4.1 Fields that must or may be enriched by the Non-MiFIR Member

For a detailed description of all Upload File fields, please see the Trading Venue Reporting File Specs. This section shall only offer a brief overview of the fields that shall be enriched in case of missing information in the Trading System.

The content of the Upload File is as follows:

- Transaction report identification fields (e.g. Report Status, TVTIC, Side Trade ID, INTC number, Sequence number)
- Trade participant and decision maker data (e.g. Buyer data, Seller data, Buyer decision maker data, Seller decision maker data)
- Trade data for INTC client-side transaction reports (e.g. Trade date and time, MiFIR Trading Capacity, Quantity, Price)

- Investment decision within firm data
- Execution within firm data
- Further data (e.g. Short selling indicator, Commodity derivative indicator)

Transaction report identification fields

Report Status (ACTION_TYPE): new transaction reports or updates of previously sent transaction reports shall be marked with ACTION_TYPE = 'NEWT', while 'CANC' is reserved to cancellations of INTC client-side transaction reports. Cancels of old transactions reported with RRH shall be marked with 'CANO', see section 4.7 below.

Trading Venue Transaction Identification Code (TVTIC): This field must always be filled.

Side Trade ID (SIDE_TRADE_ID) shall be filled in all CCP-cleared venue transactions and empty in not CCP-cleared venue transactions and all INTC client-side transactions. See section 4.4.2 below.

Trade ID (TRADE_ID) shall be filled in all not CCP-cleared venue transactions and empty in CCP-cleared venue transactions and all INTC client-side transactions.

INTC_NUM: The Non-MiFIR Member must fill this field with a sequential number that is greater than 0 for each record of client-side (i.e. off-exchange) transactions of aggregated orders, section 4.4.2 below. For market transactions this field should be empty or 0.

SEQUENCE_NUM: this field value is always 0 unless multiple buyers or sellers or buyer/seller decision makers are being reported, see section 4.2 above.

Trade participant and decision maker data

Buyer and Seller information is mandatory, therefore related missing information will be flagged in the MISSING_BUYER and/or MISSING_SELLER fields (see section 4.3 above). If the mapping of a client short code to their long code yields incorrect data or no data, the Non-MiFIR Member will be required to enrich the Buyer or Seller ID field with the correct data. In addition, for National IDs the buyer or seller first name, surname and date of birth must be provided in the transaction upload.

Notice that for transactions executed on MIC XFRA in instruments which are non-CCP eligible, an ESMA working group has revised the earlier decision to report the segment MIC as counterparty. In the MiFIR guidelines (ESMA/2016/1452), section 5.14.1 "Executing a transaction on a Trading Venue in an anonymous order book", Example 30 b the passus "the identity of the acquiring/disposing party was not disclosed at the point of execution" should be interpreted as not disclosed with the trade confirmation. Since the field ctrPtyId contains the counterparty member ID on the trade confirmation report TC 810 (T7 Daily Trade Confirmation), the LEI of this counterparty must be reported.

Buyer/Seller Decision Maker fields (e.g. Buyer/Seller Decision Maker ID, Buyer/Seller Decision Maker Firstname, etc.) can be left empty if the Buyer/Seller is the decision maker. Otherwise the decision maker ID (and for National IDs also the first name, surname, and date of birth) must be provided.

Investment decision within firm data

Field 57, Investment decision within firm (INVEST_DEC_ID), must be filled for MiFIR Trading Capacity "DEAL" and may be filled otherwise. This field is also associated to a MISSING flag (see section 4.3 above). The value of field 58, Country of the branch responsible for the person making the investment decision, depends on field 57, please refer to the "UPLOAD VALIDATION RULES" column, sheet "EXTRACT-UPLOAD FIELD LIST" in the Trading Venue Reporting File Specs.

Execution within firm data

Field 59, Execution within firm (EXEC_RESP_ID), may be filled or left empty depending on who is responsible for the execution. This field is also associated to a MISSING Flag (see section 4.3 above). Field 60, Country

of the branch supervising the person responsible for the execution, depends on field 59. Please refer to the “UPLOAD VALIDATION RULES” column, sheet “EXTRACT-UPLOAD FIELD LIST” in the Trading Venue Reporting File Specs.

Further data

Since the Upload File format is the same for all Trading Venues, both fields 62, Short Selling Indicator, and 64, Commodity Derivative Indicator, are included.

Eurex Non-MiFIR Members are required to enrich the Commodity Derivative Indicator, depending on the instrument reference data (see section 4.4.3 below for the validation rule applying to this field), whereas the Short Selling Indicator should not be modified. If the Commodity Derivative Indicator must be filled, the MISSING_COMMODITY_DERIV_INDICATOR flag will be set to ‘Y’.

On the other hand, FSE Non-MiFIR Members may be required to provide a Short Selling Indicator, whereas the Commodity Derivative Indicator shall be left empty, as it is not applicable to the transactions executed on this Trading Venue. If the Short Selling Indicator must be filled, the MISSING_SHORT_SELLING_INDICATOR flag will be set to ‘Y’.

4.4.2 Reporting of INTC transactions

This section illustrates the RRS logic for reporting aggregated orders.

If the Non-MiFIR Member aggregates multiple client orders into one order on the trading venue, ‘INTC’ shall be set as value for buyer ID or seller ID.

According to the ESMA Guidelines, p. 86, 5.23 Grouping Orders: “The aggregate client account (‘INTC’) should only be used in the circumstances set out in these Guidelines. It should not be used for reporting an order for one client executed in a single execution or for an order for one client executed in multiple executions. Where there is a transfer into the aggregate client account (‘INTC’) there should be a corresponding transfer out of the aggregate client account within the same business day of the executing entity in the transaction report such that the aggregate client account is flat.”

To permit the identification of both sides (i.e. market side and client side) of an aggregated order and verify that the aggregate client account is flat end of day, RRS has introduced the INTC number and the following logic is applied.

The executions of aggregated client orders on the Trading Venue (market side) are included in the Venue Extract file, where either the Buyer ID or the Seller ID is ‘INTC’, depending on which field contains the long code ‘AGGR’ for the Client ID short code entered with the order. These transaction reports will have INTC_NUM = 0 as they are executed on venue.

In addition to market-side transactions, also the client-side transactions must be reported for aggregated orders. However, client-side transactions are executed off-venue and as such their data is not known to the Trading Venues, that is, they are not provided in the Venue Extract. Accordingly, the Non-MiFIR Member is required to report the client-side transactions of aggregated orders in their Upload File. Such transactions must have the following characteristics:

- Field 3, TVTIC, is identical to (one of) the TVTIC(s) for the corresponding market-side execution(s): in case of multiple on-venue executions for the same aggregated order, one of the execution TVTICs must be chosen
- Fields E01, Side Trade ID and E17, Trade ID, which serves to identify venue transactions in association ~~to~~ with the TVTIC, ~~is~~ are left empty
- Field E02, INTC_NUM, is filled with a (sequential) number >0. There should be no duplicate INTC_NUM associated to the same TVTIC and the same SEQUENCE_NUMBER
- Field 41, Instrument ID is identical to the Instrument ID reported in the market-side transaction and derived from the transaction referenced by the TVTIC

- Field 28, Trade Date must be identical to the Trade Date in the market-side report, whereas the time can be different
- For INTC-client-side transactions the market side of which is executed on an XFRA or XETR segment, the Non-MiFIR member is required to enrich field 35, Net Amount, if the traded instrument is a bond.
- As for the value of field 30, Quantity, the sum of transactions in a particular ISIN with buyer id = 'INTC' has to be equal to the sum of transactions in that ISIN with seller id = 'INTC' in the same Upload File (INTC-volume check, cf. section 4.4.3 below)
- Moreover, more than one transaction should be reported for the client side per Instrument ID within an Upload File, otherwise the order cannot be considered aggregated

RRS will fill the remaining fields based on the TVTIC provided for the client-side transaction report.

4.4.3 Transaction upload Validations

After a file is uploaded, the following validations are applied:

File name validation. First, CUE validates the file name. The file name must be constructed according to the CUE guidelines (the same way as for CRE), see section 4.2 above. If the file name does not conform to the requirements, CUE attaches an error message to it, e.g. 89TVUPL001ABCLO20210231XEUR.CSV.~~ZIP.wrong~~
~~business-date~~ **WRONG UPLOAD DATE**, saves the file in the respective ~~business-date~~ folder and does not process the file further.

File structure validation. RRS checks that all required column names are included in the upload. These are fields from the field list in the sheet "EXTRACT-UPLOAD FIELD LIST" of the Trading Venue Reporting File Specs where the column "INCLUDED IN FILE" contains 'Y'. Fields with value "INFO" in the column "UPLOAD RELEVANCE" of the field list must also be included but their content will be ignored. The system will check that every row in the Upload File has the number of commas required as in the header row. If any of these conditions is not met, the system will generate an error message that is reported in the Feedback File (see section 4.5 below, and references therein). Furthermore, if there is any record with an invalid format of the key fields TVTIC, SIDE_TRADE_ID, ~~TRADE_ID~~ or INTC_NUM a corresponding file level error message ERR-F.03, ERR-F.04, ~~or~~ ERR-F.05, ~~or~~ **ERR-F.07** will be created. In all these cases the whole file will be rejected.

Field format validation. After the file name and file structure validations the system checks every single transaction record. It validates the format of all fields according to the column "FIELD FORMAT" in the sheet "EXTRACT-UPLOAD FIELD LIST" and to the sheet "FORMAT VALIDATIONS" in the Trading Venue Reporting File Specs. If a field format is wrong, the corresponding error or warning will be generated and reported in the Feedback File. If a mandatory field is missing, then an error code with the field number, e.g. 'ERR-01' and the error description 'Mandatory field missing' will be generated.

Field content validation. If a field has a valid format, its content shall be validated according to the validation rules listed in the "UPLOAD VALIDATION RULE" column, cf. references above. If the content is not valid, the related error or warning will be generated.

Notice that for upload records with INTC_NUM empty or 0 all uploaded values for the modifiable fields marked in **yellow** in the "EXTRACT-UPLOAD FIELD LIST" will be ignored and replaced with the values provided in the Venue Extract. By contrast, field values provided by the Non-MiFIR Member will be validated and not overwritten for transactions in which INTC_NUM is greater than 0.

If an upload record has at least one error, it will be rejected by RRS and not processed further. If a record contains no errors and one or more warnings it will be processed, but the Non-MiFIR Member will see the warning message in the Feedback File. If a record is valid without errors or warnings it will obviously be processed.

If a transaction report record with SEQUENCE_NUM=0 has been rejected, all records with the same TVTIC, SIDE_TRADE_ID, INTC_NUM and higher SEQUENCE_NUMs will also be rejected and marked with an error message in the Feedback File.

After validation of all transactions **the INTC-volume check is performed** on Upload File level:

RRS will check that for all transactions in the Upload File the sum of QUANTITY with BUYER_ID_TYPE='INTC' equals the sum of QUANTITY with SELLER_ID_TYPE='INTC' per different INSTRUMENT_ID, QUANTITY_NOTATION and QUANTITY_CURRENCY. If the INTC-volume check fails, then a file level error will be generated. The related transactions will however be processed if they are valid.

4.5 Feedback File

The Feedback File structure is documented in the “FEEDBACK FIELD LIST” sheet of the Trading Venue File Specs.

A corresponding Feedback File with the same sequence number in the File name (e.g. TVFBK001 for TVUPL001) is provided for each Upload File within ca. 15 minutes after upload. The Feedback File is located in the “mifid” subfolder in CRE for the same member ID and trading day as the Upload File in CUE.

Another Feedback File will be created after 19:00 CET/CEST as a result of the Backup Enrichment (see section 4.6 below).

The Report Name in the filename for the Feedback File to the Backup Enrichment is TVBKU (cf. section 4.2 above).

4.5.1 Feedback File structure overview

The Feedback File (to both Upload File and Backup Enrichment) is in CSV format and its header row is specified in the “FEEDBACK FIELD LIST” of the Trading Venue Reporting File Specs. It contains the same MISSING flags as the Venue Extract, to report an error in case the Non-MiFIR Member failed to upload the missing data or reported incorrect data in their Upload File.

The fields included in the Feedback File can be distinguished as follows:

- Transaction record identification fields such as ACTION_TYPE, TVTIC, SIDE_TRADE_ID, TRADE_ID, INTC_NUM, SEQUENCE_NUM, and UPLOAD_ROW
- Error description fields such as FIELD_NAME, indicating the field affected by error; ERROR_CODE; ERROR_DESCRIPTION; VALIDATION_RESULT; FEEDBACK_NUM
- MISSING information flags and UPLOAD_STATUS
- Informational fields such as EXCHANGE_ORDER_ID, TEXT_FIELD_1, etc

FEEDBACK_NUM logic. Irrespective of whether a transaction was included in the upload file or not, the feedback file always contains a record with the upload status of each transaction of the trading day. This record has value 0 in the column FEEDBACK_NUM. In the same row, MISSING flags, if any, and UPLOAD STATUS (see below) are provided. Any error codes and error descriptions for the records in the upload file are provided in the subsequent rows of the Feedback File for the same TVTIC+SIDE_TRADE_ID/INTC_NUM, where FEEDBACK_NUM>0.

FEEDBACK_NUM starts from 1 for any file level errors.

VALIDATION_RESULT values. This column can have value <empty> (if it corresponds to FEEDBACK_NUM=0), ERR (error), or WAR (warning) after each single validation. If an upload record has at least one ERR in the VALIDATION_RESULT column, then it is rejected.

UPLOAD_STATUS. This field is only filled for FEEDBACK_NUM = 0. The text appearing in this column depends on the value of INTC_NUM. For aggregated client-side transaction reports (i.e. with INTC_NUM > 0), the feed-back provided in UPLOAD_STATUS just states that a client-side report has been loaded:

- (i) “client side report loaded”, i.e. a valid record exists with that TVTIC+INTC_NUM

For all market-side transactions (i.e. with INTC_NUM = empty or 0), the possible values of UPLOAD_STATUS are:

- (i) 'no upload needed', if there was no valid upload for this TVTIC+SIDE_TRADE_ID and if none of the MISSING_XXX fields in the corresponding extract record was 'Y'
- (ii) 'waiting for upload', if at least one of the MISSING_XXX fields is 'Y' and there was no valid upload
- (iii) 'valid and complete upload', if there was a valid upload and correspondingly none of the MISSING_XXX fields are 'Y'
- (iv) 'backup enriched', if RRS had executed a backup enrichment
- (v) 'invalid LEI', if there was no valid upload and the extract included IDs which had an invalid LEI due to errors in the short/long code master data and therefore the transaction could not be reported

Notice that value (ii) will also be provided if data enrichment failed due to an invalid upload record. In cases (ii), (iv) and (v) the Non-MiFIR member must still upload a valid transaction report for this market side transaction.

INTC volume check. An error resulting from the INTC volume check is on file and INSTRUMENT_ID level. Accordingly, INSTRUMENT_ID, VALIDATION_RESULT, FEEDBACK_NUM, ERROR_CODE and ERROR_DESCRIPTION are filled, while all other columns are left empty.

4.6 Backup enrichment

RRS will perform a Backup Enrichment of transactions with missing information that the Non-MiFIR Member failed to enrich with a valid upload.

Every trading day at 7 pm CET/CEST, RRS checks which transaction report information should have been added by the member for transaction reports from the previous trading day but is still missing. A Backup Enrichment will take place to fill missing fields with dummy values. No Backup enrichment shall take place for transactions with invalid LEI, which are just rejected with Upload Status 'invalid LEI', see section 4.4.1 above.

The Backup Enrichment will create a new version of the transaction report that is flagged as source Deutsche Börse.

Even after the Backup Enrichment, the Non-MiFIR Member should submit the required information as soon as possible, since BaFin requires a complete reporting.

In case a member sends correct transaction reports after the Backup enrichment, RRS will create a new version and send this to BaFin after cancelling the original transaction report.

4.7 Support of corrections and cancellations

This section describes the new RRS solution for correcting or cancelling existing transaction records.

In case of necessary corrections by Non-MiFIR Members, RRS may provide an extract of transaction reports to be corrected. This Extract will have a filename that is similar to the usual daily Venue Extract, but the number included in the filename will start with 500, e.g. 89TVEXT500ABCLO20210216XEUR.CSV.ZIP (cf. section 4.2 above). The Extract can include data from any trading day although the folder where it is located is the ~~previous trading~~ current day.

Due to the large amount of historic data, corrections or cancellations of transaction reports from before the previous trading day have to be sent in a separate upload file also starting with 500 in the filename, e.g. 89TVUPL500ABCLO20210216XEUR.CSV.ZIP. Such upload files will only be processed once per day in the overnight batch and the corresponding feedback file will therefore be only available the next morning. Corrections or cancellations of transaction reports of the previous trading day can be done with a further normal intra-day upload file (with number in the filename below 500) sent on the same day following the initial reporting of the transactions. Any corrections or cancellations of transaction reports from before the previous trading day included in such an intra-day upload file will be rejected.

4.7.1 Corrections

Non-MiFIR Members that want to correct existing reports within RRS do not need to differentiate between new transaction reports and updates of existing ones. A specific ACTION_TYPE for corrections no longer exists within RRS (but see below how to correct old transactions reported in RRH).

To correct a previous transaction report, the Non-MiFIR Member shall just send it again with the same TVTIC, Side Trade ID/Trade ID, INTC Number and with ACTION_TYPE = 'NEWT'. RRS will look for the transaction and automatically create a new version replacing the old one. RRS will then cancel the old version at BaFin and send out the new version. This correction process may also apply to INTC client-side transaction reports reported in RRS.

If a transaction previously reported with RRH must be corrected, the Non-MiFIR Member should cancel the old transaction report with Action type 'CANO' (see next chapter) and send the transaction again with Action Type 'NEWT'. This will not work for XFRA transactions prior to 24 August 2020 (Xetra Classic transactions) since they cannot be found with TVTIC and Side Trade ID/Trade ID. In case you need to correct Xetra Classic transaction reports, please contact support.

4.7.2 Cancellations

Except for cancelling old transaction reports done with RRH, the only transaction reports that a Non-MiFIR Member may cancel are INTC client-side transaction reports that should not have been reported. To cancel such a report, the Non-MiFIR Member only needs to send the TVTIC with INTC_NUM > 0 and ACTION_TYPE = 'CANO'. RRS will look for the existing transaction. If no transaction is found, or if the TVTIC is only found in association with an INTC_NUM = empty or 0, an error will be generated.

Cancellations are also possible for transaction reports sent with RRH before the production start of RRS. To cancel an old transaction report, the Member shall send a cancellation message with ACTION_TYPE = 'CANO' and the old Customer Transaction ID or Transaction Reference Number in field TVTIC, leaving INTC_NUM empty.

Updates of old RRH transaction reports are not possible: reports must be cancelled first with 'CANO' and then sent again with 'NEWT'.

4.7.3 Availability of old RRH files

The old RRH folders will be available for one month after the RRS production date, to provide Non-MiFIR members with the possibility to retrieve old response files.

5. Sample files description

The sample files should be looked at in the order of the process:

1. On the next morning following the trading day the non-MiFIR business partners receive the extract file with all reportable transactions of the previous trading day:
89TVEXT001ABCLO20210303XEUR.CSV, 89TVEXT001ABCLO20210303XETR.CSV
2. Before 6 pm CET/CEST on the next trading day they upload the enriched extract file:
89TVUPL001ABCLO20210304XEUR.CSV, 89TVUPL001ABCLO20210304XETR.CSV
3. After the upload they receive a feedback file to the upload:
89TVFBK001ABCLO20210304XEUR.CSV, 89TVFBK001ABCLO20210304XETR.CSV
4. In the evening after 7 pm CET/CEST a further feedback file is provided after the backup enrichment:
89TVBKU001ABCLO20210304XEUR.CSV

In the following description the row count starts with 1 for the header row.

5.1 Extract sample files

The trading member is shown in every row in column INFO:EXECUTING_ENTITY_ID as DUMMYLEI123456789000, the instrument ISIN in column INFO:INSTRUMENT_ID.

| Row | General description | Eurex specific <u>89TVEXT001ABCLO20210303XEUR.CSV</u> | Xetra specific <u>89TVEXT001ABCLO20210303XETR.CSV</u> |
|-----|---|---|---|
| 2 | <p>The seller is a natural person identified with a national ID by looking up the client ID short code in the separately uploaded short/long code mapping.</p> <p>The field in INFO:SELLER_BRANCH_COUNTRY is filled with the country code of the trading member's legal address. Since the information about the seller name and birth date is not contained in the long code, the fields SELLER_FIRSTNAME, SELLER_SURNAME, SELLER_BIRTHDATE must be filled in the upload, which is signified by Y in INFO:MISSING_SELLER. Also, the optional seller decision maker fields can be filled in the upload. Buyer is the CCP, accordingly the LEI of Eurex Clearing AG is given. No further buyer fields have to be filled in the upload.</p> <p>The investment decision maker ID fields are left empty since the transaction is with a client. The execution decision maker ID fields are filled with NORE since the execution ID short code in the order mapped to NORE in the long code. INVEST_DEC_BRANCH_COUNTRY is empty since the investment decision maker ID fields are empty, so there was no branch supervising the investment decision. SUPERVISING_BRANCH_COUNTRY is empty since the execution decision maker ID type is NORE.</p> | <p>Product FCCO, series ISIN DE000C6G3VZ5 is a commodity future, therefore INFO:MISSING_COMMODITY_DERIV_INDICATOR = Y</p> <p>The field NET_AMOUNT does not apply to Eurex and is always empty.</p> <p>SHORT_SELLING_INDICATOR is always 'SELL' since short selling does not apply to Eurex.</p> | <p>ISIN DE0007236101</p> <p>Since the instrument is an equity and the transaction is a sell, the short selling indicator must be uploaded, therefore INFO:MISSING_SHORT_SELLING_INDICATOR = Y</p> |
| 3 | <p>The buyer short code mapped to AGGR as long code for aggregated client orders. Therefore, BUYER_ID_TYPE and BUYER_ID are filled with INTC. The corresponding client-side executions will have to be added by the member in the upload file.</p> | <p>product FGBL, series ISIN DE000C1T6JE8 Bund future</p> | <p>ISIN DE000A1EWWW0, equity</p> <p>Short selling indicator does not have to be uploaded since transaction is a buy.</p> |
| 4 | <p>Here the buyer is Eurex Clearing and the seller is a customer of the trading member, which was not known at the time of the order entry, i.e. the client ID in the order was filled with a short code mapping to long code PNAL (pending allocation). Therefore, the seller fields are empty and have to be added in the upload (INFO:MISSING_SELLER = Y). Since here the client is the seller, INFO:BUYER_BRANCH_COUNTRY is empty and INFO:SELLER_BRANCH_COUNTRY is filled with the country code of the trading member's legal address. For the execution decision maker, the short code in the order mapped to a long code of a natural person.</p> | <p>Another Bund future transaction.</p> | <p>ISIN DE0002635265, ETF on bonds</p> <p>Short selling indicator does not have to be uploaded since no equity/government bond.</p> |

| | | | |
|---|---|---|---|
| 5 | <u>INFO:BUYER BRANCH COUNTRY is empty since the transaction is done on a proprietary account, therefore MIFIR TRADING CAPACITY is DEAL. Investment decision maker is extracted from the Investment ID and filled with the provided long code.</u> | <u>product FCBI, series ISIN DE000C6FT9Q4, corporate bond index</u> | <u>ISIN DE0007236101, equity Short selling indicator does not have to be uploaded since transaction is a buy.</u> |
| 6 | <u>Here the short code in the client ID mapped to an invalid LEI. Therefore, BUYER ID contains 'Invalid LEI in short code'. Furthermore the long code of the execution ID also contained an invalid NATIONAL ID CONCAT so that EXEC_RESP_ID contains 'Wrong national id format in short code'. Both values must be corrected in the transaction upload and to avoid these errors in the future the member should also correct the short/long code upload.</u> | | <u>ISIN DE0007236101, equity Short selling indicator does not have to be uploaded since transaction is a buy.</u> |
| 7 | <u>Like row 3 but in another instrument.</u> | <u>product FGBL, series ISIN DE000C6EBR73 Bund future</u> | <u>ISIN DE0007236101, equity Short selling indicator does not have to be uploaded since transaction is a buy.</u> |
| 8 | <u>Like row 2. Here the short code entered in the client ID of the order could not be found. Hence the flag for missing seller is Y.</u> | <u>Product FCCO, series ISIN DE000C6G3VZ5 is a commodity future, therefore INFO:MISSING_COMMODITY DERIV_INDICATOR = Y</u> | <u>ISIN DE0007236101 Another sell equity transaction, therefore missing short selling indicator.</u> |

5.2 Upload sample files

In the upload file the INFO: columns are ignored. They can be left as in the extract, or empty as here. For Eurex, the short selling indicator could also be left empty since it will be set to SELL automatically after the upload.

| <u>Upload Row</u> | <u>Extract Row</u> | <u>General description</u> | <u>Eurex specific</u> 89TVUPL001ABCLO20210304XEUR.CSV | <u>Xetra specific</u> 89TVEXT001ABCLO20210304XETR.CSV |
|-------------------|--------------------|---|---|--|
| 2 | 2 | <u>Here the missing seller fields are filled. The INTC column can either be left empty or filled with 0. Both will be interpreted as 0.</u> | <u>The missing commodity derivative indicator is forgotten.</u> | <u>The missing short selling indicator is forgotten.</u> |
| 3 | 2 | <u>In this row the information for a second seller for the same transaction as in row 2 is uploaded. Notice that except for the seller fields only the key fields TVTIC, SIDE TRADE_ID, INTC_NUM and SEQUENCE_NUM are filled.</u> | | |
| 4 | 3 | <u>This row just repeats the same row for that transaction as in the extract file since no further information has to be added to that record. Therefore, it could also be left out completely.</u> | | |
| 5 | 3 | <u>This row is adding a client-side transaction report to the transaction in extract row 3. However, since it is an aggregated order, at least one more row with a client-side transaction report should have been added.</u> | | |
| 6 | 4 | <u>This row is adding the missing seller fields to the transaction in row 4 of the extract. Details of a seller decision maker are also added.</u> | | |
| - | 5 | <u>There is no upload row for extract row 5 since there is no missing information for that transaction.</u> | | |
| 7 | 6 | <u>This row is correcting the wrong buyer and execution decision maker ID in extract row 6.</u> | | |
| 8 | 7 | <u>This row adds a client-side transaction report for extract row 7. The market-side transaction report is not uploaded again since there is no change.</u> | | |
| 9 | 7 | <u>This row adds the first buyer of a second client-side transaction for extract row 7.</u> | | |
| 10 | 7 | <u>This row adds the second buyer of a second client-side transaction for extract row 7.</u> | | |

| | | | | |
|-----------|----------|--|--|---|
| <u>11</u> | <u>8</u> | <u>This row is adding the seller for extract row 8.</u> | <u>The commodity derivative indicator is also added.</u> | <u>The short selling indicator is also added.</u> |
| <u>12</u> | - | <u>With this row the member is trying to upload a record of a historic trading day, however this has to be done in a file for historic transaction uploads. Furthermore, the mandatory field BUYER_ID_TYPE is missing.</u> | | |

5.3 Feedback sample files

Rows with FEEDBACK_NUM>0 provide error or warnings to records in the upload file (see the UPLOAD_ROW column for reference) and for these rows the status fields MISSING_BUYER up to UPLOAD_STATUS are left empty. Upload rows 4 and 6-11 have no error, so there is no feedback row for them.

Feedback-file rows with FEEDBACK_NUM=0 show the status of the transactions which will be reported for the trading day.

| <u>Feedback Row</u> | <u>Upload Row</u> | <u>General description</u> | <u>Eurex specific</u> 89TVFBK001ABCLO20210304XEUR.CSV | <u>Xetra specific</u> 89TVFBK001ABCLO20210304XETR.CSV |
|---------------------|-------------------|--|---|--|
| <u>2</u> | <u>2</u> | <u>The upload record is rejected.</u> | <u>Rejection since the commodity derivative indicator is missing in row 2 of the upload file.</u> | <u>Rejection since the short selling indicator is missing in row 2 of the upload file.</u> |
| <u>3</u> | <u>3</u> | <u>This row informs that also upload row 3 has been rejected since it provides a second buyer to the already rejected row 2.</u> | | |
| <u>4</u> | <u>5</u> | <u>Here the feedback is that for upload row 5 which reports a client-side transaction, at least one further client-side transaction should be provided in the upload file, otherwise it cannot be an aggregated order. The upload record is thus rejected.</u> | | |
| <u>5</u> | <u>12</u> | <u>This row informs that the upload transaction cannot be found since it was from a historic trading day and therefore has to be uploaded in a historic upload file (see chapter 4.7 Support of corrections and cancellations). The upload record is rejected.</u> | | |
| <u>6</u> | <u>12</u> | <u>This row shows that there is a further error in upload row 12 since the mandatory field BUYER_ID_TYPE is missing.</u> | | |
| <u>7</u> | - | <u>From row 7 on the reporting status of the transactions of the previous trading day is shown. Since for row 7 there was no valid upload, the upload status is still 'waiting for upload' and the MISSING_SELLER flag is still Y.</u> | <u>MISSING_COMMODITY_DERIVATE_INDICATOR = Y</u> | <u>MISSING_SHORT_SELLING_INDICATOR = Y</u> |
| <u>8-12, 15</u> | - | <u>For the other transactions from the trading day the status row shows that there was either a valid upload or no upload was needed.</u> | | |
| <u>13-14</u> | - | <u>These rows show the status of the valid INTC client-side transaction uploads.</u> | | |
| <u>16</u> | - | <u>This row shows the file level error that the INTC market- and client-side transaction buy/sell-volumes did not add up for the transaction reports with instrument ID DE000C5Q39W5. This does not lead to any further rejections (see section 4.4.3 above)</u> | | |

5.1 Sample files for Eurex

5.1.1 Transaction extract 89TVEXT001ABCLO20210303XEUR.CSV

In this file the trading member is shown in INFO:EXECUTING_ENTITY_ID as DUMMYLEI123456789000.

Row 2: This row shows a transaction with a commodity future (product code FCCO, series ISIN in INFO:INSTRUMENT_ID-DE000C6G3VZ5), therefore the field in INFO:MISSING_COMMODITY_DERIV_INDICATOR is Y. The buyer was a Belgian customer of the trading member identified with a national ID from the uploaded short/long code. The field in INFO:BUYER_BRANCH_COUNTRY is filled with the country code of the trading member's legal address. Since the information about the buyer name and birth date is not contained in the long code, the fields BUYER_FIRSTNAME, BUYER_SURNAME, BUYER_BIRTHDATE must be filled in the upload, which is signified by Y in INFO:MISSING_BUYER. Also, the optional buyer decision maker fields can be filled in the upload. Seller is the CCP, accordingly the LEI of Eurex Clearing AG is given. No further seller fields have to be filled in the upload. The field NET_AMOUNT does not apply to Eurex and is always empty. The investment decision maker ID fields are left empty since the transaction is with a client. The execution decision maker ID fields are filled with NORE since the execution ID short code in the order mapped to NORE in the long code. INVEST_DEC_BRANCH_COUNTRY is empty since the investment decision maker ID fields are empty, so there was no branch supervising the investment decision. SUPERVISING_BRANCH_COUNTRY is empty since the execution decision maker ID type is NORE. SHORT_SELLING_INDICATOR is always 'SELL' since short selling does not apply to Eurex.

Row 3: This row shows a transaction with a Bund future (product code FGBL, series ISIN in INFO:INSTRUMENT_ID-DE000C1T6JE8). The buyer short code mapped to AGGR as long code for aggregated client orders. Therefore, BUYER_ID_TYPE and BUYER_ID are filled with INTC. The corresponding client side executions will have to be added by the member in the upload file.

Row 4: This row also shows a Bund future transaction. Here the buyer is Eurex Clearing and the seller is a customer of the trading member, which was not known at time of the order entry, i.e. the client ID in the order was filled with a short code mapping to long code PNAL (pending allocation). Therefore, the seller fields are empty and have to be added in the upload (INFO:MISSING_SELLER = Y). Since here the client is the seller, INFO:BUYER_BRANCH_COUNTRY is empty and INFO:SELLER_BRANCH_COUNTRY is filled with the country code of the trading member's legal address. For the execution decision maker, the short code in the order mapped to a long code of a natural person.

Row 5: This row shows a transaction in a future on a corporate bond index (product code FCBI, series ISIN in INFO:INSTRUMENT_ID-DE000C6FT9Q4). INFO:BUYER_BRANCH_COUNTRY is empty since the transaction is done on a proprietary account, therefore MIFIR_TRADING_CAPACITY is DEAL. Investment decision maker is extracted from the Investment ID and filled with the provided long code.

Row 6: This is another Bund future transaction with a client. Here the short code in the client ID mapped to an invalid LEI. Therefore, BUYER_ID contains 'Invalid LEI in short code'. Furthermore the long code of the execution ID also contained an invalid NATIONAL_ID_CONCAT so that EXEC_RESP_ID contains 'Wrong national id format in short code'. Both values must be corrected in the transaction upload and to avoid these errors in the future the member should also correct the short/long code upload.

Row 7: This transaction is similar to row 3 just in another series of the Bund future.

Row 8: This transaction is similar to row 2. Here the client is the seller, but the short code entered in the client ID of the order could not be found. The flags for missing seller and missing commodity derivative indicator are set to Y.

5.1.2 Transaction upload 89TVUPL001ABCLO20210303XEUR.CSV

In the upload file the INFO: columns are ignored. They can be left as in the extract, here they have been left empty. The short selling indicator could also be left empty, since for Eurex it will be set to SELL automatically after the upload.

Row 2: Here the missing buyer fields are filled, however, the missing commodity derivative indicator is forgotten. The INTC column can either be left empty or filled with 0. Both will be interpreted as 0.

Row 3: In this row the information for a second buyer for the same transaction as in row 2 is uploaded. Notice that except for the buyer fields only the key fields TVTIC, SIDE_TRADE_ID, INTC_NUM and SEQUENCE_NUM are filled.

Row 4: This row just repeats the same row for that transaction as in the extract file since no further information has to be added to that record. Therefore, it could also be left out completely.

~~Row 5: This row is adding a client-side transaction report to the transaction in row 4. However, since it is an aggregated order, at least one more row with a client-side transaction report should have been added.~~

~~Row 6: This row is adding the missing seller fields to the transaction with TVTIC 100000000000000471959015119643519814198912. Details of a seller decision maker are also added.~~

~~There is no upload row for the extract transaction with TVTIC 100000000000000471959015119643519814198921 since there is no missing information for that transaction.~~

~~Row 7: This row is correcting the wrong buyer and execution decision maker ID in the extract transaction with TVTIC 100000000000000471959015119643519814198935.~~

~~Rows 8-10: These rows add client-side transaction reports for the transaction with TVTIC 100000000000000471959015119643519814198940. The market-side transaction report is not uploaded again since there is no change. There are two client-side transactions, the second one with two buyers.~~

~~Row 11: This row is adding the seller and commodity derivative indicator information for the transaction with TVTIC 100000000000000471959015119643519814198945.~~

5.1.3 — Feedback file 89TVFBK001ABCLO20210303XEUR.CSV

~~Rows with FEEDBACK_NUM>0 provide error or warnings to records in the upload file (see the UPLOAD_ROW column for reference) and for these rows the status fields MISSING_BUYER up to UPLOAD_STATUS are left empty. Upload rows 4 and 6-11 have no error, so there is no feedback row for them.~~

~~Feedback file rows with FEEDBACK_NUM=0 show the status of the transactions which will be reported for the trading day.~~

~~Row 2: This row is providing the feedback that the commodity derivate indicator is missing in row 2 of the upload file. Therefore, the upload record is rejected.~~

~~Row 3: This row informs that also upload row 3 has been rejected since it provides a second buyer to the already rejected row 2.~~

~~Row 4: Here the feedback is that for upload row 5 which reports a client-side transaction, at least one further client-side transaction should be provided in the upload file, otherwise it cannot be an aggregated order. The upload record is thus rejected.~~

~~Rows 5-6, 7-10 and 13: These rows provide the status of the transaction reports for the executions of the previous trading day. Since for row 5 there was no valid upload, the upload status is still ‘waiting for upload’ and the MISSING_BUYER and MISSING_COMMODITY_DERIVATE_INDICATOR flags are still Y.~~

~~Rows 11-12: These rows show the status of the valid INTC client-side transaction uploads.~~

~~Row 14: This row shows the file level error that the INTC market—and client-side transaction buy/sell volumes did not add up for the transaction reports with instrument ID DE000C5Q39W5. This does not lead to any further rejections (see section 4.4.3 above)~~

5.4 Backup enrichment sample files

5.1.4 — Backup enrichment feedback file 89TVBKU001ABCLO20210303XEUR.CSV

The ise files shows the feedback after the backup enrichment.

| Row | General description | Eurex specific 89TVBKU001ABCLO20210304XEUR.CSV | Xetra specific 89TVBKU001ABCLO20210304XETR.CSV |
|---------|--|---|---|
| 2 | Row 2 shows the only transaction which had to be backup enriched since there was no valid upload for it. The MISSING_SELLER flag remains Y since the trading member has to provide this information as soon as possible with a historical upload together with the other missing Eurex or Xetra specific field (see to the right). | MISSING_COMMODITY_DERIV_INDICATOR = Y | MISSING_SHORT_SELLING_INDICATOR = Y |
| 3-7, 10 | For the other transactions from the trading day the status row shows that there was either a valid upload or no upload was needed. | | |

| | | | |
|-----|---|--|--|
| 8-9 | These rows show the status of the valid INTC client-side transaction uploads. | | |
|-----|---|--|--|

Only row 2 shows the transaction which had to be backup-enriched since there was no valid upload for it. The MISSING_BUYER and MISSING_COMMODITY_DERIVATE_INDICATOR flags remain Y since the trading member has to provide this information as soon as possible with a historical upload. For all other rows there was either no upload necessary or a valid upload. Please note that for the transaction in row 3 with TVTIC 10000000000000471959015119643519814198897 the client-side transaction reports still need to be loaded which was only visible in the extract and the upload feedback files.

5.2— Sample files for Frankfurt Stock Exchange

Only sample files for XETR are provided since XFRA files are handled accordingly. Furthermore, since most aspects are the same as for Eurex, the sample files do not repeat the scenarios of the Eurex sample files. However, note that opposed to Eurex the commodity derivative indicator is not relevant for FSE, but the short selling flag is.

5.2.1— Transaction extract 89TVEXT001ABCLO20210303XETR.CSV

Row 2: This is a transaction with a natural person as buyer, therefore buyer birthdate and name must be added in the upload. Since the instrument is an equity, the short selling indicator must be uploaded.

Row 3: This is a transaction with aggregated clients as buyers, so that the INTC client-side transactions have to be uploaded. Here also the short selling indicator must be uploaded.

5.2.2— Transaction upload 89TVUPL001ABCLO20210303XETR.CSV

Row 2: With this row the member is trying to upload a record of a historic trading day, however this has to be done in a file for historic transaction uploads. Furthermore, the mandatory field BUYER_ID_TYPE is missing.

Row 3: This row is providing the short selling indicator for the second transaction in the extract file.

Rows 4-6: These rows provide client-side transaction reports for the second transaction in the extract file. The first client-side transaction has two buyers.

5.2.3— Feedback file 89TVFBK001ABCLO20210303XETR.CSV

Row 2: This row informs that the upload transaction cannot be found since it was from a historic trading day and therefore has to be uploaded in a historic upload file (see chapter 4.7 Support of corrections and cancellations). The upload record is rejected.

Row 3: This row shows that there is a further error in upload row 2 since the mandatory field BUYER_ID_TYPE is missing.

Rows 4-5: These rows provide the status of the transaction reports for the executions of the previous trading day. Since for the first transaction there was no upload, the status is still 'waiting for upload' and MISSING_SHORT_SELLING_INDICATOR is still Y.

Rows 6-7: These rows inform that the client-side transaction reports have been loaded successfully.

Row 8: This row shows the file level error that the INTC volumes of the client-side transaction reports do not add up to the quantity of the market side transaction. However, the client-side transaction reports in rows 6-7 will not be rejected.

6. Testing

Testing is possible during release simulation as well as regular simulation tests for all admitted Non-MiFIR members of FSE and Eurex and the ones that are in the onboarding process. The RRS simulation environment will be connected to the T7 simulation environment so that members can test the reporting of their T7 simulation transactions. However, please note that the production data of the ~~M2M upload (short/long code upload)~~ as mentioned in section 3.2 above non-MiFIR status of a member will be used for the simulation testing.

- All **production** Non-MiFIR members will be enabled for testing automatically but must set up the access to the Common Report Engine (CRE) and Common Upload Engine (CUE) simulation environment to receive and upload the transaction reporting files. The setup of CUE and CRE access is described in section 3.1 above.
- Extracts will only be created at the end of a simulation batch day. Since in simulation a batch day can comprise multiple trade dates, there will then be multiple extract files per venue. Please note that upload files for transactions older than the most recent trade date must have a number 500 or higher in the upload filename and are only processed in the next overnight batch.

Please note that RRS will go live in the production environment on ~~22.11.2021~~ a Monday in Q1/2022. ~~On~~ By that day the transactions of the preceding Friday 19.11.2021 must be reported using the new solution. The upload files can already be sent on Saturday or Sunday.

7. Customer support

Client Services and Key Account Management:

Exchange participant support for readiness activities

Call: +49 69 211 10 333

Mail to: client.services@deutsche-boerse.com

or directly via your Key Account Manager

Client Onboarding:

Exchange participant onboarding support

Mail to: onboarding-team@deutsche-boerse.com

Technical Support and Connectivity - TKAM

- Technical support to CRE/CUE (sFTP) connection for simulation and production
- Connectivity-related questions
- Questions on the availability of reports CRE (Common Report Engine)

Service times: Monday 01:00 A.M. - Friday 10:00 P.M. CET/CEST

Call: +49 (0) 69-211-VIP/ +49 (0) 69-211-10 888 (all)

Mail to: CTS@deutsche-boerse.com

Functional support - Business Operations

- Functional support during simulation
- Ongoing first-level functional support

Service Times: Monday - Friday 07:00 – 18:20 CET/CEST

Call: +49 69 211 11 320

Fax: +49 69 211 6 11 320

Mail to: TVR@deutsche-boerse.com

8. Abbreviations/Terms

The following definitions and abbreviations are adopted throughout this User Manual.

| Term | Description |
|------------------|---|
| BaFin | Bundesanstalt für Finanzdienstleistungsaufsicht |
| Business Partner | Legal Entity, who is the contract partner of the respective Deutsche Börse entity |
| CCP | Central Counterparty, also the name of the legacy cash market clearing system |
| CUE | Common Upload Engine (sFTP server for upload of member files) |
| CRE | Common Report Engine (sFTP server for download of member reports) |
| DBAG | Deutsche Börse AG |
| Eurex | Eurex Frankfurt AG, market operator of trading venue Eurex Deutschland |
| ESMA | European Securities and Markets Authority |
| EU | European Union |
| FSE | Frankfurt Stock Exchange |
| ISIN | International Securities Identification Number |
| KAM | Key Account Manager |
| LEI | Legal Entity Identifier |
| Member | Participant of the trading venue, belongs to a Business Partner |
| MIC | Market Identifier Code |
| MIFID | The Markets in Financial Instruments Directive |
| MiFIR | The Markets in Financial Instruments Regulation |
| RRH | Regulatory Reporting Hub |
| RRS | Regulatory Reporting Solution |
| RTS | Regulatory Technical Standards |
| SSCA | Self-Service Certificate Administrator |
| TKAM | Technical Key Account Manager |
| TVTIC | Trading Venue Transaction Identification Code |
| T7 | DBAG Trading System |
| Xetra | Trading Venue operated by FSE |