

Client Information

Modifications to EMIR trade reporting

10 July 2018

Dear Clients,

We would like to inform you that - referring to the validation rule changes that ESMA has issued -, Regis-TR made the following changes to its EMIR reports system. Please, note that EMIR reports are required to be submitted to KELER TR system accordingly.

1. product id type

The new validation rule for this field:

After the date of application of MiFIR RTS on reference data, i.e. for the reports where the date in the field Reporting timestamp is 03-01-2018 or later:

If field venue 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:

- 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".

Otherwise, (i.e. if the field venue 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.

2. collateral portfolio

This field turns conditionally mandatory instead of mandatory for messages Reported Trade and Backloading.

If field collateral portfolio was present in the original Reported Trade message, then this field should be populated when modifying such a contract.

3. collateral portfolio code

It becomes conditionally mandatory for Modification messages: if field collateralisation is populated with „PC”, „OC” or „FC”, this field shall be populated and shall contain only „Y” or „N”.

If field collateral portfolio code was present in the original Reported Trade message, then this field should be populated when modifying such a contract.

Please review your report generation processes as described above for successful reporting.

If you have any further questions or comments, please contact us on tradereporting@keler.hu or sales@keler.hu.

Sincerely,
KELER Ltd.