

Client Information

Modifications to EMIR trade reporting

20 April 2021

Dear Clients,

Referring to our information letter sent on 15 January 2021 we would like to draw your attention that the second phase of the changes to be introduced by REGIS-TR trade repository will take effect on **14. June 2021**.

This release includes the following changes:

- Allowing the fields Collateralisation, Collateral Portfolio and Collateral Portfolio Code in Collateral Update and Collateral Update Hist messages according to the following validation rules.

Collateralisation	To be filled according to the value given in the Reported Trade message. When populated, this field shall contain only one of the following values: "U", "PC", "OC" or "FC"
Collateral Portfolio	If field Collateralisation is populated with "PC", "OC" or "FC", this field shall be populated and shall contain only one of the following values: "Y" or "N". 1 alphabetical character.
Collateral Portfolio Code	If field Collateral Portfolio is populated with "Y", this field shall be populated and shall contain up to 52 alphanumerical characters. Four special characters are allowed ":", ".", "-", "_". Special characters are not allowed at the beginning or the end. Otherwise, the field shall be left blank.

Consequently fields Collateralisation, Collateral Portfolio and Collateral Portfolio Code can be modified with Collateral Update and Collateral Update Hist messages.

- Fields Collateralisation, Collateral Portfolio and Collateral Portfolio Code will be removed from Modification messages (i.e. "Exposures" tag will no longer be included in ModifiatiionRq)

Since the trade repository did not publish the new schemas, the XSD describing the formal requirements for submission to KELER's TR system and the sample files will only be made available later (expected mid-May).

The test period is expected to start on 17 May 2021, depending on when REGIS-TR delivers the exact format specifications required for development. Please follow the information letters issued by KELER and be prepared for the need to change report generation methods.

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

Sincerely:
KELER Zrt.