RTS 23 & Non-Working Day Reference Data Reporting – Message specification

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Revision History		
Version	**Date**	**Comments**
0.01	May 2017	Initial pre-release draft (for discussion).
0.02	June 2017	Incorporated feedback from reviews
0.03	June 2017	Formatting, diagram changes
0.04	June 2017	Added Technical record identification field to the data submission fields table
0.05	June 2017	Updated flow process (Section 4.2), and strike price/ currency to incorporate feedback from review.
0.06	June 2017	Added Data submission options (Section 5.1.1), example values for file names. Added clarification in Section 5.2.3.2 – RTS fields (16, 21, 29, 41, & 46) with more than one options for xpath mapping
0.07	June 2017	Change data type to alphanumeric in Sections 5.1.4.3 & 5.2.3.2 – RTS fields (21, 29, 41, & 46).
0.08	August 2017	Renumber Tables; Removed “Reg” = M in Table 10 and replaced with the rules provided in the CFI Grid spreadsheet (SI NCA Reporting 23-MAY-17_v0.3.xlsx).
0.09	September 2017	Small updates to wording
0.10	September 2017	Reordering of tables
0.11	September 2017	Minor wording update

Revision History		
Version	**Date**	**Comments**
0.12	November 2017	Rearranged the document: - Removed mappings from Trax Schema to NCA Schema - Added Error Code list for all files at the bottom of the document - Corrected Filename Conventions - Added more detail around the FTP folders - Added example files for schema and submission and response Moved To Date and From Date in the NWD file to the correct section of Business Fields. Changed the X-Path of the business fields to be within: “BizData/Pyld” instead of “BizData/Hdr” Naming convention of submission files clarified Business rejections from Trax have been clarified Issuer or operator of the trading venue identifier in the CFI Grid is now **Mandatory** for the client to submit Added Section 4.1.2 – Default values Removed references to table numbers
0.13	February 2018	Day 2 delivery updates
0.14	November 2022	- Added instrument cancellation submission details - Minor wording update

Contents

1. Subscriber Instrument Reference Data Reporting Overview

1.1 Introduction

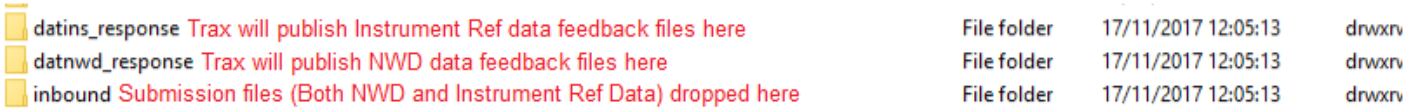
This document provides interface and message specification for sending Instrument Reference Data and Non-Working Day files to relevant NCAs as required by RTS23.

It also provides specification for the feedback/response files that Trax will publish to Subscribers.

The document is divided into sections covering connectivity, message formats, and error codes that will be fed back to Subscribers when there are issues with the data provided in messages.

2. FTP Folder Name Conventions

This section describes inbound and outbound FTP Folder Name Conventions for submitting data to and consuming data from Trax.



There are three folders in your FTP folder account for RTS 23. They can be seen above and their names are as follows:

- **inbound**
- **datnwd_response**
- **datins_response**

When submitting to Trax, regarldless of whether the file you are submitting is an Instrument Ref data file or a NWD file, they should be dropped into the same folder for Trax to process – “inbound”. Trax will identify which type of file you have dropped and process accordingly.

When publishing response files, Trax will identify which type of file is being validated and place the response file in the folder that relates to that file, whether it be NWD or INS.

3. Reference Data Reporting Workflow

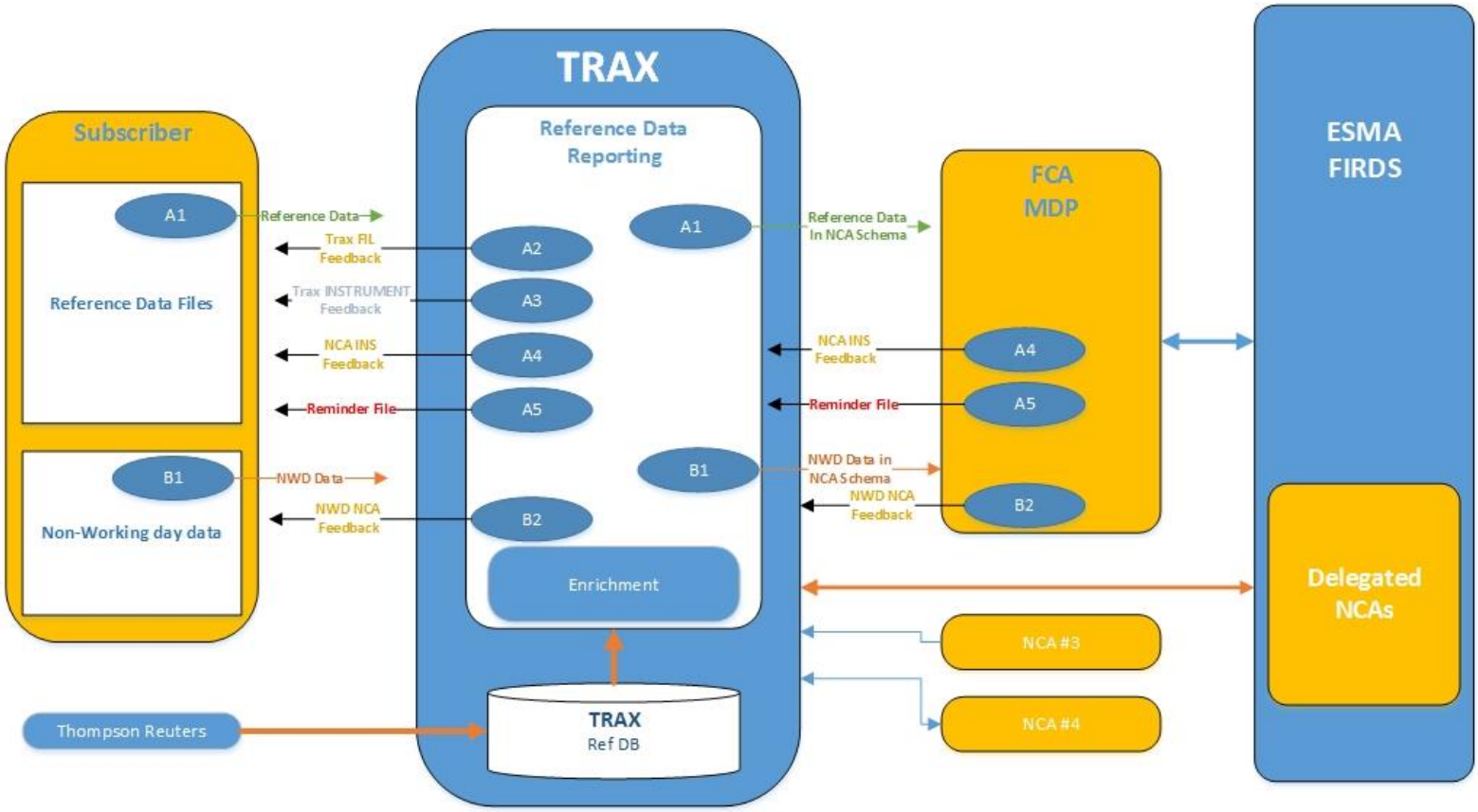
3.1 Overview

The TRAX approach for reporting instrument reference data and non working days data to relevant NCA is shown schematically below.

Subscribers should submit reference data (DATINS & CANINS), and non working day (DATNWD) input files to TRAX.

TRAX will process it and create an outbound XML file and submit to the relevant NCA.

TRAX will also process instrument reference data feedback, reference data reminder, and non working day data feedback files from the NCA and provide these reports to Subscribers. The workflow diagram is below:



3.2 Workflow Summary

The table below is a written description of the workflow and can be read in relation to the diagram in section 3.1.

File type	Message Flow	Description of flow
Reference data	A1	Subscriber submits instrument **reference data** to TRAX. Once file A2 is in an ACCEPT state, TRAX Submits File to NCA
	A2	TRAX validates file A1 against FILE level validation rules. Sends file A2 as a response to these validations.
	A3	TRAX validates file A1 against INSTRUMENT level validation rules: - Mandatory fields - ISIN lookup - Instrument record Schema Sends file A2 as a response to these validations. And maps the valid records in A1 to a NCA file.
	A4	Once file A3 is in ACCEPT state, NCA will send file A4 with FIELD level validations. TRAX will forward this on to the Subscriber.
	A5	Reminder file for missing ref data from NCA and forwarded on to Subscriber from Trax
Non-working day data	B1	Subscriber submits **non working days data** to TRAX, and it is transmitted to NCA.
	B2	**Non working days feedback** from NCA is forwarded to Subscriber by TRAX

3.3 File and Field Validation

The below table gives an overview of the Day 1 Instrument Validations that files go through in relation to the workflow diagram in section 3.2.

Origin	Error Type	Message Flow	Error Code Type	Description
Trax	File	A2	SCHEMA	Upon receipt of the file Trax will validate the file is a properly formed XML with correct: - Filename - Message header - Trax account setup - Schema - File Size If the file fails this validation then Trax will Reject the whole file and send a FIL error code back to the Subscriber
Trax	Instrument	A3	MAND ISIN Schema	Once the file is validated at a File level, Trax will validate it's content against Field level validation rules for each CFI code. Possible errors in this file are: - ISIN not found in Trax Ref DB - All mandatory fields for the CFI and ISIN combination could not be found - The enriched instrument record breaks the FIRDS XSD so has been remoed from the NCAGB file
NCA	File	AX	FIL	Upon receipt of the file the NCA will validate the file is a properly formed XML with correct: - Filename - Message header - Trax account setup - Schema If the file fails this validation then the NCA will Reject the whole file and send a FIL error code back to Trax which is forwarded on to the Subscriber* If the file passed this validation then the NCA will send an ACCEPT back to Trax which is forwarded on to the Subscriber ***Trax has the responsibility to remediate these errors**

	Instrument	A4	INS	Once the file is validated at a File level, the NCA will validate it's content against Field level validation rules for each CFI code. If errors are found then the NCA will send back an INS error code to Trax which is forwarded on to the Subscriber for remediation. If the file passed this validation then the NCA will send an ACCEPT back to Trax which is forwarded on to the Subscriber

3.4 Summary of Reference Data Schema

Below is a list message components, schemas and ISO 20022 Base CMessage Definition Identifier used in instrument reference data reporting by Subscribers:

Message Component	**File Type**	**XML Schema used for validation (ISO 2022 derived Message)**	**ISO 20022 Base CMessage Definition Identifier**
Business Application Header (BAH)	All	head.001.001.01_ESMAUG_1.0.0.xsd	head.001.001.01
BAH and business message encapsulation	All	head.003.001.01.xsd	head.003.001.01
Trax Feedback **(A2)**	FDBINS	DRAFT4auth.031.001.01_ESMAUG_FDB_1.0.0.xsd	auth.031.001.01
Instrument Reference Data Report **(A1, and A3)**	DATINS	DRAFT13auth.017.001.01_ESMAUG_DATINS_1.0.0.xsd	auth.017.001.01
Cancelled Instrument reference Data Report **(A1, and A3)**	CANINS	auth.102.001.01_ESMAUG_CANINS_1.2.0.xsd	auth.102.001.01
Feedback on Instrument	FDBINS	DRAFT4auth.031.001.01_ESMAUG_FDB_1.0.0.xsd	auth.031.001.01

Reference Data Report **(A4)**			
Reminder **(A5)**	RMDINS	DRAFT4auth.031.001.01_ESMAUG_RMD_1.0.0.xsd	auth.031.001.01
Non Working Days Data Report **(B1)**	DATNWD	DRAFT4auth.039.001.01_ESMAUG_DATNWD_1.0.0.xsd	auth.039.001.01
Feedback on Non Workung Days Data Report **(B2)**	FDBNWD	DRAFT4auth.031.001.01_ESMAUG_FDB_1.0.0.xsd	auth.031.001.01

4. Subscriber Instrument Reference Data Submissions

Subscribers should prepare and submit an XML file containing instrument reference data using the TRAX file transfer service.

The full list of instrument reference data fields and data format required together with xpath mapping for the file for reporting to NCA is provided in section 4.2.

TRAX will process files in the order in which they are received for an FTP folder. Note: order received is the time at which a file is first created in the folder rather than the time at which the transfer of the file is completed.

4.1 Data Submission Options

The following section explains the two options you will have when submitting Instrument reference data to Trax.

4.1.1 Subscriber with Data Enrichment Agreement with TRAX

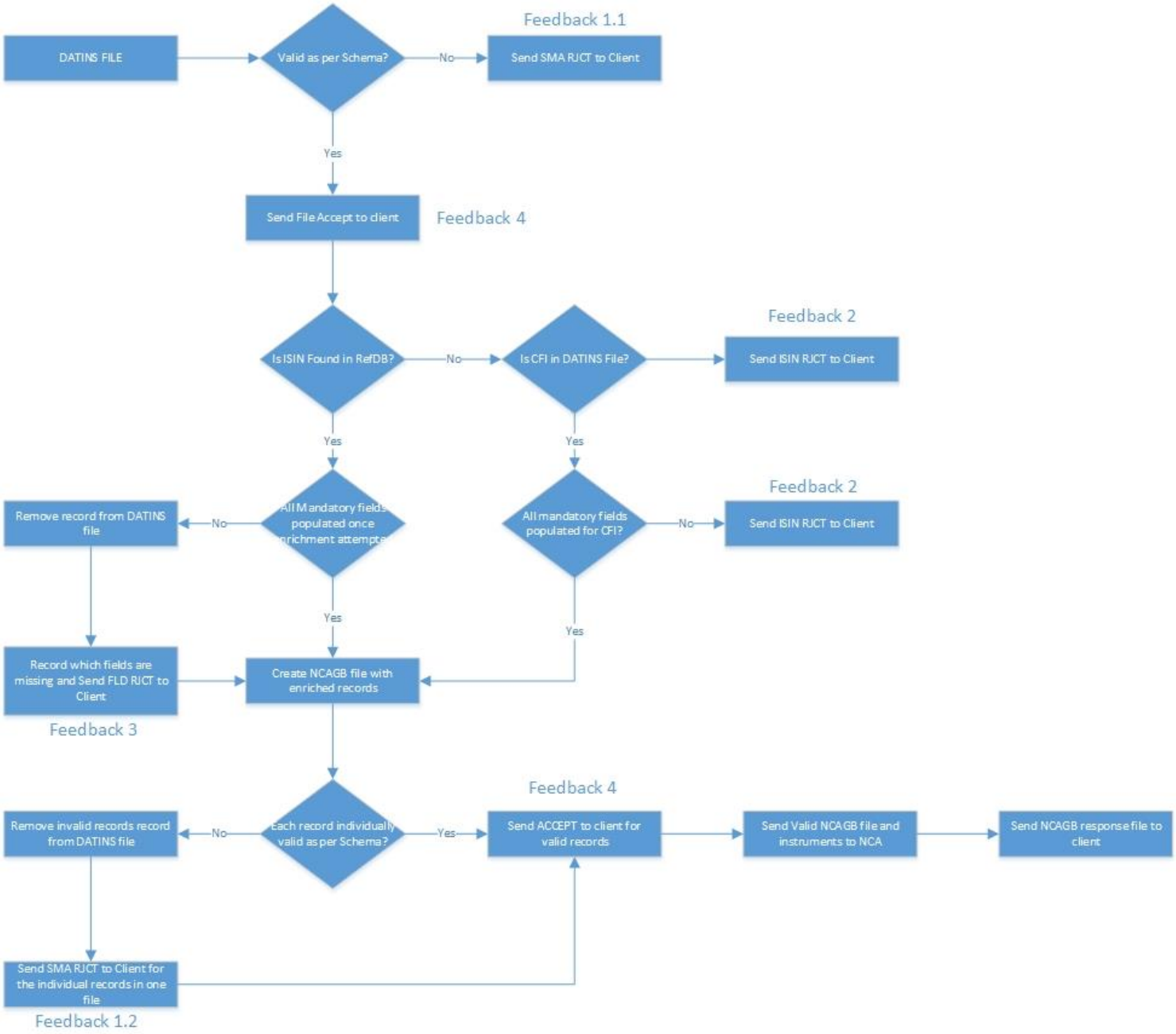
If you are a Subscriber with a data enrichment agreement, you have the option to supply a limited number of fields to Trax to enable Trax to enrich the message and send on to the NCA.

This Spec document should be read in relation to the CFI validation table.

Field categories are as follows:

M	Mandatory - To be supplied by Subscribers and there will be no enrichment.
M/E	Mandatory - to be supplied by Subscribers or enriched by TRAX if the data is available from RefDB
O/E	Optional - to be supplied by Subscribers if applicable or enriched by TRAX where applicable
O	Optional - to be supplied by Subscribers if applicable.
N/A	Not required.

4.1.2 Message Validation flow in Trax for DATINS



4.1.3 Subscriber without Data Enrichment Agreement with TRAX

If you are a Subscriber without a data enrichment agreement you should supply the full list of fields as specified in the CFI lookup spreadsheet. These fields are marked as M, M/E, and O in the look up spreadsheet.

4.2 Submission to TRAX File Naming Convention

The filename of the XML files submitted to TRAX must comply with the following naming convention as detailed below. The file should be dropped into the relevant FTP folder for Trax to consume and process into the NCA submission.

FTP Folder: **inbound**

<**Sender**>_<**FileType**>_<**Recipient**>_<**Key1**>-<**Key2**>_<**Year**>.xml

Description of Inbound File from Subscriber to TRAX File Name Components

Component	**Definition**	**Value**
<Sender>	A 4-character attribute identifying the entity presenting the file to the ESMA System	Unique to Submitting Entity
<FileType>	A 6-character attribute identifying the type of information contained in the file. In the case of instrument reference data submissions <FileType> will be DATINS.	DATINS Or CANINS
<Recipient>	A 4 Character reference to the firm you are submitting files to: <TRAX>	TRAX
<Key1>	Segment MIC Code	Segment MIC Code
<Key2>	A unique 6-digit sequence number left-padded with zeros to fit to 6 characters (e.g. 000157) that helps to uniquely identify a file. This number is incremented each time an originator creates a new file. For DATNTR file this should increment from 000001-999999. This number, in conjunction with the year, uniquely identifies a file. Note: If the same file is sent again, a new Sequence Number must be used (e.g. in case of corrections following file error).	000000-999999
<Year>	The last two digits of the year when the file was generated. For example, for the year 2018 it would be '18'.	YY

4.2.1 File Size Constraints

There are two broard constraints with regards to file size

- ESMA imposes a limit of 500,000 records per file for instrument reference data reporting
    - Trax has taken this limit and applied it to the other NCAs
    - If a file contains more than 500,000 records then Trax will split the file into multiple files within the size range
- Trax imposes a file size limit of 3GB. No matter how many records in the file, if it is over 3GB then Trax will reject that file
    - This rejection will generate the error code: **GBX-010 – "File Size Exceeds Limit".** For a full list of Error codes please see Error Code Section below

4.2.2 Structure of XML Data File

The structure and format of the XML Subscribers should provide to Trax is based on the ESMA FIRDS reference data reporting schemas that conforms to ISO 20022.

The XML file should contain a business message header XSD which encapsulates a business application header XSD, and a single business fields XSD.

The XML file submitted by Subscribers to TRAX will consist of the following two high level elements in order for Trax to process the data properly:

4.2.2.1 Business Application Header (Head.001.001.01)

The fields together with xpath mapping for the XML file, which needs to be filled on the BAH element are summarised below. The name space required for this element shall consist of:

Field Name	Details to be provided	Req?	Data Type	XPath & Format for Reporting
From	Identification of the organisation which submits the information. This will be a MIC for the trading venue, where available, otherwise operational MIC.	M	4 alphanumerical characters	BizData/Hdr/AppHdr/Fr/OrgId/Id/OrgId/Othr/Id {ALPHANUM-4} trading venues: {MIC} Systematic internalisers: 'SINT'
To	This field contains the identification of the receiving entity (TRAX)	M	35 alphanumerical characters	BizData/Hdr/AppHdr/To/OrgId/Id/OrgId/Othr/Id {ALPHANUM-35}

Business Message Identifier	Unambiguously identifies the Business Message to the Messaging Endpoint that has created the Business Message. This will typically consist of: SubmissionAccountID of the file name of the XML file to be sent (according to file naming convention). See Section 4.2.1 about file naming.	M	35 alphanumerical characters	BizData/Hdr/AppHdr/BizMsgIdr {ALPHANUM-35}
Message Definition Identifier	Identification of the type of the message (ISO 20022 message identifier). e.g. For DATINS this will be Auth.017.001.01 e.g. For CANINS this will be Auth.102.001.01 For DATNWD this will be Auth.039.001.01	M	35 alphanumerical characters	BizData/Hdr/AppHdr/MsgDefIdr {ALPHANUM-35}
Creation Date	Date and time when this message was created.	M	ISO 8601 date and time format	BizData/Hdr/AppHdr/CreDt {DATE_TIME_FORMAT} Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is terminator

4.2.2.2 DATINS - Instrument Reference Data - Business Fields

The fields, which needs to be filled on the Business Fields element consists of instrument reference data which is provided below. This is based on RTS 23 annex.

No	Field Name	Details to be provided	Data Type	XPath & Format for Reporting
General Fields				
N/A	Technical record identification	Internal numbering of records. Must be unique for each record as it is used for error management and status advice messages	35 alphanumerical inc. special characters	Document/ BizData/PyId//Document/FinInstrmRptgRefDataRpt/RefData/TechRcrdId {ALPHANUM-35}
1	Instrument identification code	Code used to identify the financial instrument. In all cases this should be **a valid ISIN**	12 alphanumerical characters	BizData/Hdr/AppHdr/Document/FinInstrmRptgRefDataRpt/RefData/FinInstrmGnlAttrbts/Id {ISIN}
2	Instrument full name	Full name of the financial instrument	350 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/ FinInstrmGnlAttrbts/FullNm {ALPHANUM-350}
3	Instrument classification	Taxonomy used to classify the financial instrument.	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/FinInstrmGnlAttrbts/ClssfctnTp {CFI_CODE}
4	Commodities derivative indicator	Indication as to whether the financial instrument falls within the definition of commodities derivative under Article 2(1)(30) of Regulation (EU) No 600/2014.	5 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/ FinInstrmGnlAttrbts/CmmdtyDerivInd 'true'- Yes 'false' - No
Issuer Related Fields				
5	Issuer or operator of the trading venue identifier	LEI of issuer or trading venue operator.	20 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/ Issr {LEI}
[2]Venue Related Fields				
6	Trading Venue	Segment MIC for the trading venue, where available, otherwise operational MIC.	4 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/ TradgVnRltdAttrbts/Id

		(Specific to the SI submitting the reference data)		{ALPHANUM-4} trading venues: {MIC} Systematic internalisers: 'SINT'
7	Financial instrument short name	Short name of financial instrument in accordance with ISO 18774.	35 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/FinInstrmGnlAttrbts/ShrtNm {FISN}
8	Request for admission to trading by issuer	Whether the issuer of the financial instrument has requested or approved the trading or admission to trading of their financial instruments on a trading venue.	5 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/TradgVnRltdAttrbts/IssrReq 'true'- Yes 'false' - No
9	Date of approval of the admission to trading	Date and time the issuer has approved admission to trading or trading in its financial instruments on a trading venue.	ISO 8601 date and time format	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/TradgVnRltdAttrbts/AdmssnApprvlDtByIssr {DATE_TIME_FORMAT} Date and time in the following format: YYYY-MM-DDThh:mm:ss.dddddd Z. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is terminator
10	Date of request for admission to trading	Date and time of the request for admission to trading on the trading venue.	ISO 8601 date and time format	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/TradgVnRltdAttrbts/ReqForAdmssnDt {DATE_TIME_FORMAT}

				Date and time in the following format: YYYY-MM-DDThh:mm:ss.dddddd Z. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is terminator
11	Date of admission to trading or date of first trade	Date and time of the admission to trading on the trading venue or the date and time when the instrument was first traded or an order or quote was first received by the trading venue.	ISO 8601 date and time format	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/TradgVnRltdAttrbts/FrstTradDt {DATE_TIME_FORMAT} Date and time in the following format: YYYY-MM-DDThh:mm:ss.dddddd Z. - 'YYYY' is the year - 'MM' is the month - 'DD' is the day - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is terminator
12	Termination date	Date and time when the financial instrument ceases to be traded or to be admitted to trading on the trading venue.	ISO 8601 date and time format	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/TradgVnRltdAttrbts/TermntnDt {DATE_TIME_FORMAT}

		Where this date and time is unavailable, the field shall not be populated.		Date and time in the following format: YYYY-MM-DDThh:mm:ss.dddddddZ. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is UTC time.
Notional Related Fields				
13	Notional currency 1	Currency in which the notional is denominated. In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1 or the currency 1 of the pair. In the case of swaptions where the underlying swap is single-currency, this will be the notional currency of the underlying swap. For swaptions where the underlying is multi-currency, this will be the notional currency of leg 1 of the swap.	3 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/FinInstrmGnlAttrbts/NtnlCcy {CURRENCYCODE_3}
Bonds or Other Forms of Securitised Debt Related Fields				
14	Total issued nominal amount	Total issued nominal amount in monetary value.	{DECIMAL-18/5}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/TtlIssdNmnlAmt {DECIMAL-18/5}
15	Maturity date	Date of maturity of the financial instrument. Field only applies to debt instruments with defined maturity.	ISO 8601 date format	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/MtrtyDt {DATEFORMAT}

16	Currency of nominal value	Currency of the nominal value for debt instruments.	3 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/TtlIssdNmnlAmt/@Ccy And BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/ NmnlValPerUnit/@Ccy {CURRENCYCODE_3}
17	Nominal value per unit/minimum traded value	Nominal value of each instrument. If not available, the minimum traded value shall be populated.	{DECIMAL-18/5}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/NmnlValPerUnit {DECIMAL-18/5}
18	Fixed rate	The fixed rate percentage of return on a Debt instrument when held until maturity date, expressed as a percentage.	{DECIMAL-11/10}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/IntrstRate/Fxd {DECIMAL-11/10} Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%)
19	Identifier of the index/benchmark of a floating rate bond	Where an identifier exists.	12 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/IntrstRate/Fltg/RefRate/ISIN {ISIN}
20	Name of the index/benchmark of a floating rate bond	Where no identifier exists, name of the index.	4 alphanumerical or 25 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/IntrstRate/Fltg/RefRate/Indx Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/IntrstRate/Fltg/RefRate/ Nm {INDEX} or {ALPHANUM-25} - if the index name is not included in the {INDEX} list

21	Term of the index/benchmark of a floating rate bond	Term of the index/benchmark of a floating rate bond. The term shall be expressed in days, weeks, months or years.	10 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/IntrstRate/Fltg/Term/Unit And BizData/Hdr/AppHdr/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/IntrstRate/Fltg/Term/Val {INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years
22	Base Point Spread of the index/benchmark of a floating rate bond	Number of basis points above or below the index used to calculate a price	{INTEGER-5}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/IntrstRate/Fltg/BsisPtSprd {INTEGER-5}
23	Seniority of the bond	Identify the type of bond: senior debt, mezzanine, subordinated or junior.	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DebtInstrmAttrbts/DebtSnrty 'SNDB' - Senior Debt 'MZZD' - Mezzanine 'SBOD' - Subordinated Debt 'JUND' - Junior Debt
Derivatives and Securitised Derivatives Related Fields				
24	Expiry date	Expiry date of the financial instrument. Field only applies to derivatives with a defined expiry date.	ISO 8601 date format	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/XpryDt {DATEFORMAT}
25	Price multiplier	Number of units of the underlying instrument represented by a single derivative contract. For a future or option on an index, the amount per index point.	{ DECIMAL-18/17}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/PricMltplr { DECIMAL-18/17}
26	Underlying instrument code	ISIN code of the underlying instrument. For ADRs, GDRs and similar instruments, the ISIN code of the	12 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Sngl/ISIN

		financial instrument on which those instruments are based. For convertible bonds, the ISIN code of the instrument in which the bond can be converted. For derivatives or other instruments which have an underlying, the underlying instrument ISIN code, when the underlying is admitted to trading, or traded on a trading venue. Where the underlying is a stock dividend, then the ISIN code of the related share entitling the underlying dividend. For Credit Default Swaps, the ISIN of the reference obligation shall be provided. In case the underlying is an Index and has an ISIN, the ISIN code for that index. Where the underlying is a basket, include the ISINs of each constituent of the basket that is admitted to trading or is traded on a trading venue. Fields 26 and 27 shall be reported as many times as necessary to list all instruments in the basket. For Credit Default Swaps, the ISIN of the reference obligation shall be provided. In the cases above, the ISIN should be populated under **"**DerivInstrmAttrbts/UndrlygInstrm/Sngl/ISIN". In case the underlying is an Index and has an ISIN, the ISIN code for that index should be populated under "DerivInstrmAttrbts/UndrlygInstrm/Sngl/Indx/ISIN". Where the underlying is a basket, the ISINs of each constituent of the basket that is admitted to trading or is traded on a trading venue should be populated under "DerivInstrmAttrbts/UndrlygInstrm/Bskt/ISIN". This field and the Underlying Issuer shall be reported as many		Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Bskt/ISIN Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Sngl/Indx/ISIN {ISIN}

		times as necessary to list all instruments in the basket.		
27	Underlying issuer	In case the instrument is referring to an issuer, rather than to one single instrument, the LEI code of the Issuer.	20 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Sngl/LEI Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Bskt/LEI {LEI}
28	Underlying index name	In case the underlying is an Index, the name of the index.	4 alphanumerical or 25 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Sngl/Indx/Nm/RefRate/Indx Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Sngl/Indx/Nm/RefRate/Nm {INDEX} or {ALPHANUM-25} - if the index name is not included in the {INDEX} list
29	Term of the underlying index	In case the underlying is an index, the term of the index.	10 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Sngl/Indx/Nm/Term/Unit And BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/UndrlygInstrm/Sngl/Indx/Nm/Term/Val {INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years

30	Option type	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. In case of swaptions it shall be: - “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. In case of Caps and Floors it shall be: -“Put”, in case of a Floor. -“Call”, in case of a Cap. Field only applies to derivatives that are options or warrants.	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/OptnTp 'PUTO' - Put 'CALL' – Call ‘OTHR’ – where it cannot be determined whether it is a call or a put
31	Strike price	Predetermined price at which the holder will have to buy or sell the underlying instrument, or an indication that the price cannot be determined at the time of execution. Field only applies to options, warrants, spread bet on an option on an equity or contract for difference on an option on an equity. Where price is currently not available but pending, the value shall be ’PNDG’. Where strike price is not applicable the field shall not be populated.	{DECIMAL-n}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/StrkPric/Pric/MntryVal/Amt {DECIMAL-18/13} in case the price is expressed as monetary value BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/StrkPric/Pric/Yld {DECIMAL-11/10} in case the price is expressed as percentage or yield BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/StrkPric/Pric/BsisPts {DECIMAL-18/17} in case the price is expressed as basis points BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/StrkPric/NoPric/Pdg

				'PNDG' in case the price is not available
32	Strike price currency	Currency of the strike price	3 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/StrkPric/Pric/MntryVal/Amt/@Ccy Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/StrkPric/NoPric/Ccy {CURRENCYCODE_3}
33	Option exercise style	Indication as to 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).	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/OptnExrcStyle 'EURO' - European 'AMER' - American 'ASIA' - Asian 'BERM' - Bermudan 'OTHR' - Any other type
34	Delivery type	Indication as to whether the financial instrument is settled physically or in cash.	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/DlvryTp 'PHYS' - Physically Settled 'CASH' - Cash settled 'OPTL' - Optional for counterparty or when determined by a third party
Commodity and Emission Allowances Derivatives				
35	Base product	Base product for the underlying asset class as specified in the classification of commodities derivatives table.	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Cmmdty/Pdct/<BaseProduct>/<Sub Product>/BasePdct Only values in the 'Base product' column of the classification of commodities derivatives table are allowed.
36	Sub product	The Sub Product for the underlying asset class as specified in the	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAt

		classification of commodities derivatives table. Field requires a Base product.		trbts/Cmmdty/Pdct/ <BaseProduct>/<Sub Product>/SubPdct Only values in the 'Sub product' column of the classification of commodities derivatives table are allowed are allowed.
37	Further sub product	The Further sub product for the underlying asset class as specified in the classification of commodities derivatives table. Field requires a Sub product.	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/ DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Cmmdty/Pdct/ <BaseProduct>/<Sub Product>/AddtlSubPdct Only values in the 'Further sub product' of the classification of commodities derivatives table are allowed.
38	Transaction type	Transaction type as specified by the trading venue	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/ DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Cmmdty/TxTp 'FUTR' - Futures 'OPTN' - Options 'TAPO' - TAPOS 'SWAP' - SWAPS 'MINI' - Minis 'OTCT' - OTC 'ORIT' - Outright 'CRCK' - Crack 'DIFF' - Differential 'OTHR' - Other
39	Final price type	Final price type as specified by the trading venue	4 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/ DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Cmmdty/FnlPricTp 'ARGM' - Argus/McCloskey 'BLTC' - Baltic 'EXOF' - Exchange 'GBCL' - GlobalCOAL

				'IHSM' - IHS McCloskey 'PLAT' - Platts 'OTHR' - Other
Interest Rate Derivatives – The fields in this section shall only be populated for instruments that have non-financial instrument of type interest rates as underlying.				
40	Reference rate	Name of the reference rate	4 alphanumerical or 25 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/IntrstRate/RefRate/Indx Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/IntrstRate/RefRate/Nm {INDEX} or {ALPHANUM-25}- if the reference rate is not included in the {INDEX} list
41	IR Term of contract	If the asset class is Interest Rates, this field states the term of the contract. The term shall be expressed in days, weeks, months or years.	10 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/IntrstRate/Term/Unit And BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/IntrstRate/Term/Val {INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years
42	Notional currency 2	In the case of multi-currency or cross-currency swaps the currency in which leg 2 of the contract is denominated. For swaptions where the underlying swap is multi-currency, the currency in which leg 2 of the swap is denominated.	3 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/OthrNtnlCcy {CURRENCYCODE_3}

43	Fixed rate of leg 1	An indication of the fixed rate of leg 1 used, if applicable.	{DECIMAL -11/10}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/FrstLegIntrstRate/Fxd {DECIMAL -11/10} Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%)
44	Fixed rate of leg 2	An indication of the fixed rate of leg 2 used, if applicable	{DECIMAL -11/10}	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/OthrLegIntrstRate/Fxd {DECIMAL -11/10} Expressed as a percentage (e.g. 7.0 means 7% and 0.3 means 0.3%)
45	Floating rate of leg 2	An indication of the interest rate used if applicable.	4 alphanumerical or 25 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/OthrLegIntrstRate/Fltg/RefRate/Indx Or BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/OthrLegIntrstRate/Fltg/RefRate/Nm {INDEX} Or {ALPHANUM-25} - if the reference rate is not included in the {INDEX} list
46	IR Term of contract of leg 2	An indication of the reference period of the interest rate, which is set at predetermined intervals by reference to a market reference rate. The term shall be expressed in days, weeks, months or years.	10 alphanumerical	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/Intrst/OthrLegIntrstRate/Fltg/Term/Unit And BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAt

				trbts/Intrst/OthrLegIntrstRate/Fltg/Term/Val {INTEGER-3}+'DAYS' - days {INTEGER-3}+'WEEK' - weeks {INTEGER-3}+'MNTH' - months {INTEGER-3}+'YEAR' - years
Foreign Exchange Derivatives - The fields in this section shall only be populated for instruments that have non-financial instrument of type foreign exchange as underlying.				
47	Notional currency 2	Field should be populated with the underlying currency 2 of the currency pair (the currency one will be populated in the notional currency 1 field 13).	3 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/FX/OthrNtnlCcy {CURRENCYCODE_3}
48	FX Type	Type of underlying currency	4 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgRefDataRpt/RefData/DerivInstrmAttrbts/AsstClssSpcfcAttrbts/FX/FxTp 'FXCR' - FX Cross Rates 'FXEM' - FX Emerging Markets 'FXMJ' - FX Majors

4.2.2.3 CANINS - Instrument Reference Data to be cancelled

Subscribers should prepare and submit an XML file containing instrument reference data to be cancelled by using the TRAX file transfer service.

The full list of instrument reference data fields and data format required together with xpath mapping for the file for reporting to NCA is provided below:

No	Field Name	Details to be provided	Data Type	XPath & Format for Reporting
General Fields				
1	Original Technical record identification	This field will be populated by a value corresponding to the one provided by the reporting entity which should clearly identify the record where the error was spotted.	35 alphanumerical inc. special characters	XPath: "Document/FinInstrmRptgCxlRpt/CxlData/TechRcrdId" {ALPHANUM-35}
2	Instrument identification code	Code used to identify the financial instrument.	12 alphanumerical characters	XPath: "Document/FinInstrmRptgCxlRpt/CxlData/FinInstrmGnlAttrbts/Id"

		In all cases this should be **a valid ISIN**		{ISIN}
3	Trading Venue	Segment MIC for the trading venue, where available, otherwise operational MIC. (Specific to the SI submitting the reference data)	4 alphanumerical characters	XPath: "Document/FinInstrmRptgCxlRpt/CxlData/TradgVnRltdAttrbts/Id" {ALPHANUM-4} trading venues: {MIC}

4.3 Feedback Files

A feedback file will be generated by TRAX system upon receipt of Subscriber reference data DATINS, CANINS and DATNWD. This file will detail any File level errors that were identified while processing the file.

The feedback file will be sent back to the submitting entity. Details about the feedback file is provided below.

4.3.1 TRAX Feedback File Naming Convention

Response files will have an 'XML' extension and will follow the following naming convention:

<TRAX>_<"**T**"+FileType>_<Recipient>_<Key1>-<Key2>_<Year>.xml

FTP Folder: **datins_response**

Description of Feedback File from TRAX to Submitting Subscriber Name Components

Component	**Definition**	**Value**
<Sender>	A 4-character attribute identifying the entity presenting the file to the ESMA System. These files will be passed to the ESMA system by the FCA. <Sender> will be TRAX.	TRAX
<FileType>	A 7-character attribute identifying the type of information contained in the file. In the case of instrument reference data submissions <FileType> will be DATINS.	TFDBINS TNWDINS TRMDINS
<Recipient>	MIC of the original sender of the submission file	Unique to Submitting Entity
<Key1>	A five character code that identifies the entity that originally submits the data to the FCA. - For Trading Venues (RM, OTF &	Convention + MIC Code

	MTF) this will be Txxxx where xxxx is the ISO 10383 MIC of the venue.3 - For NCA this will be NCAXX where XX is the ISO 3166 country code (2 alpha characters) of the NCA sending the data (e.g. NCADE, NCAPL, etc) - For Systematic Internalisers (SIs) this will be Sxxxx where xxxx is the ISO 10383 MIC of the SI. - For CTPs this will be Cxxxx where xxxx is the identifier of the CTP - For APAs this will be Axxxx where xxxx is the identifier of the APA	
<Key2>	EDIT	000000-999999
<Year>	The last two digits of the year when the file was generated. For example, for the year 2018 it would be '18'.	YY

4.3.2 Structure of TRAX Feedback XML File to Subscribers

TRAX will send response files back to the FTP folder **datins_response** on the same FTP server that the submission files were dropped into.

Field Name	Details to be provided	Req?	Data Type	XPath & Format for Reporting
From	Identification of TRAX.	M	4 alphanumeric al characters	BizData/Hdr/AppHdr/Fr/OrgId/Id/OrgId/Othr/Id {ALPHANUM-4} trading venues: {MIC} Systematic internalisers: 'SINT'
To	This field contains the identification of the receiving entity (Identification of the organisation which submits the information. This will be a MIC for the trading venue, where available, otherwise operational MIC)	M	35 alphanumeric al characters	BizData/Hdr/AppHdr/To/OrgId/Id/OrgId/Othr/Id {ALPHANUM-35}
Creation Date	Date and time when this feedback message was created.	M	ISO 8601 date and time format	BizData/Hdr/AppHdr/CreDt {DATE_TIME_FORMAT}

				Date and time in the following format: YYYY-MM-DDThh:mm:ss.dddddd Z. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is UTC time.
Original Technical Record Identification	A unique identifier of the record to be used by TRAX error management routine to identify any error related to it. This field will either: - Be populated by a value corresponding to the one provided by the reporting entity which should clearly identify the record where the error was spotted. - Or the ISIN that has failed validation	M	Up to 35 alphanumerical inc. special characters	BizData/PyId//Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/ OrgnlRcrdId {ALPHANUM-35}
Status	Identifies the status advice for the current record A full description of the feedback status codes is provided in section 7.	M	4 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/Sts {ALPHANUM-4} Valid Values are: Valid values: ACPT CRPT PART RJCT
Validation Rule	Unique and unambiguous identification of a validation rule.	M	35 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/ VldtnRule/Id

				{ALPHANUM-7} Full list of validation rules is provided in section 7.
Validation Rule Description	Further information on the validation rule as identified in the Identification. The possible values for the Validation Rule Identification and Description fields are provided in section 7.	M	350 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/ VldtnRule/Desc {ALPHANUM-350}

4.3.1 Inbound Files from NCA Naming Conventions

The feedback file from the NCA to Trax will be consumed from the NCA once the file has been validated by the NCA.

Below is the format that the NCA will send the response in. When publishing this response from the NCA to Subscribers, Trax will keep the format and but slightly alter the filename convention then pass through the raw file to Subscribers.

4.3.1.1 Naming convention

The **naming convention** for inbound files from NCA is as follows (this may vary depending on the NCA):

For the UK FCA, the MDP system will put each feedback file into the 'FDBINS', 'NWDINS' or 'RMDINS' folders under the submitting entity's '**datins_response**' FTP Folder.

It will follow the naming convention detailed below:

<**Sender**>_<**FileType**>_<**Recipient**>_<**Key1**>-<**Key2**>_<**Year**>.xml

FTP Folder: **datins_response**

Component	Definition	Value
<Sender>	The 5-character attribute identifying the originator of the file. Since this the file will originate from the ESMA FIRDS system. <Sender> will be **FIRDS**	FIRDS
<FileType>	A 6-character attribute identifying the type of information contained in the file. For feedback with respect to Instrument Reference data <FileType> will be **FDBINS** For feedback with respect to Non-Working-Day data <FileType> will be **FDBNWD** For reminder files with respect to Instrument Reference Data <FileType> will be **RMDINS**	FDBINS NWDINS RMDINS

<Recipient>	A 5-character attribute identifying the entity to which ESMA provides the file. These files will be retrieved from the ESMA system by the FCA. <Recipient> will be **NCAGB**. (ESMA has defined the conventions to ensure NCAs do not need to open the file prior to delivery).	Unique to Submitting Entity
<Key1>	In the case of feedback files this will contain <Key1> from the original submission. In the case of reminder files, this will contain a 5-character code identifying the entity which to which the reminder applies. • For Trading Venues (RM, OTF, MTF) this will be Txxxx where xxxx is the ISO 10383 MIC of the venue. • For Systematic Internalisers this will be Sxxxx where xxxx is the ISO 10383 MIC of the SI. • For CTPs this will be Cxxxx where xxxx is the identifier of the CTP • For APAs this will be Axxxx where xxxx is the identifier of the APA [For the purpose of testing the FCA will assign temporary identifiers for CTPs and APAs]	Txxxx Sxxxx Cxxxx Axxxx
<Key2>	In the case of feedback files this will contain <key2> from the original submission. In the case of reminder files, this will contain a sequence number left-padded with zeros to fit to 6 characters to uniquely identify the file. This number is generated by ESMA's system.	nnnnnn
<Year>	The last two digits of the year when the file was generated. For example, for the year 2018 it would be '18'.	nn

4.3.1.2 File content

The NCA will send instrument reference data feedback file (Auth.031.001.01) to TRAX upon received of the file submitted by TRAX. This consists of content and file errors feedback files which are generated by FIRDS system to check that the file has been received, and provide information on acceptance or errors. There is one feedback file per data file received. Instrument reference data feedback files contain different type of data:

- Information on the original file
- Errors in the file

- Error information on instrument records

The feedback file will contain information on about the instrument record together with errors. ESMA will also provide file information which contains the description of the file togethger with references to the original file. This information will be included in the Business Application Header and also on the Message Header and Instrument feedback record elements.

4.3.1.2.1 Business Application Header (BAH)

The information contained on the BAH refers mainly to the original file, and identifies the sender and date of creation of the file. The full list of fields can be found below

Field Name	Details to be provided	Req?	Data Type	XPath & Format for Reporting
From	Identification of the organisation which submits the information. This will be populated with 'EU' as the sender of the feedback file is ESMA	M	4 alphanumerical characters	BizData/Hdr/AppHdr/Fr/OrgId/Id/OrgId/Othr/Id {ALPHANUM-4}
To	This field contains the identification of the receiving entity (of the submitted file to which this feedback is related to)	M	35 alphanumerical characters	BizData/Hdr/AppHdr/To/OrgId/Id/OrgId/Othr/Id {ALPHANUM-35}
Business Message Identifier	Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message. Should be populated with the "<Key1>-<Key2>" part of the name of the feedback file	M	35 alphanumerical characters	BizData/Hdr/AppHdr/BizMsgIdr {ALPHANUM-35}
Message Definition Identifier	Identification of the type of the message (ISO 20022 message identifier). e.g. Auth.031.001.01	M	35 alphanumerical characters	BizData/Hdr/AppHdr/MsgDefIdr {ALPHANUM-35}
Creation Date	Date and time when this feedback message was created.	M	ISO 8601 date and time format	BizData/Hdr/AppHdr/CreDt {DATE_TIME_FORMAT} Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. - 'YYYY' is the year; - 'MM' is the month;

				- 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is UTC time.
Related	This field is a complex structure similar to the BAH and should be populated with a copy of the BAH from the message to which this feedback is related to.	M	350 alphanumerical characters	{ALPHANUM-350}

4.3.1.2.2 Message Body

The list of fields together with xpath mapping contained in the Message Body is provided below.

Field Name	Details to be provided	Req?	Data Type	XPath & Format for Reporting
Report Status	Identifies the status of the received report. A full description of the various report status codes is provided in section 7.	M	4 alphanumerical characters	BizData/PyId//Document/FinInstrmRptgStsAdvc/StsAdvc/MsgSts/RptSts {ALPHANUM-4} Valid Values: ACPT, CRPT, INCF, PART, RCVD, RJCT,RMDR,WARN
Validation Rule	Unique and unambiguous identification of a validation rule. This field would be filled when a file is corrupted (Report status = 'CRPT') or in case of an error that originates a rejection of the file (Report status = 'RJCT'). A full list possible values for the Validation Rule fields for feedback reports are is provided in section 7.	M	35 alphanumerical characters	BizData/PyId//Document/FinInstrmRptgStsAdvc/StsAdvc/MsgSts/ VldtnRule/Desc {ALPHANUM-35}

5. Non Working Days Data file (B)

5.1 Overview

SIs, NCAs, APAs, and Consolidated Tape Provider (CTP) have to report to ESMA a full list of its non-working days (NWD).

The data will be submitted using the same standardised ISO 20022 XML format. NWD data for the following year should be provided before December 31st each year.

This file can be updated at any time by re-submission of the entire year including dates that are now in the past.

The file structure will comprise of a message header XSD which, encapsulates a business application header XSD and a single business fields XSD.

5.1 Subscriber Submission of Non Working Day files to TRAX

5.1.1 File Naming Convention

The filename of the XML files submitted to TRAX must comply with the following naming convention as detailed below. The file should be dropped into the relevant FTP folder for Trax to consume and process into the NCA submission.

<Sender>_<FileType>_<Recipient>_<Key1>-<Key2>_<Year>.xml

FTP Folder: **inbound**

The table below provides a description of each of the components of the file name

Component	Definition	Value
<Sender>	A 4-character attribute identifying the entity presenting the file to the ESMA System. These files will be passed to the ESMA system by the FCA	Unique to Submitting Entity
<FileType>	A 6-character attribute identifying the type of information contained in the file. In the case of instrument reference data submissions <FileType> will be DATINS. In the case of Non-Working-Day data submission <FileType> will be DATNWD.	DATNWD
<Recipient>	A 4 Character reference to the firm you are submitting files to: <FIRDS>	TRAX
<Key1>	Segment MIC Code	Segment MIC Code
<Key2>	A unique 6-digit sequence number left-padded with zeros to fit to 6 characters (e.g. 000157) that helps to uniquely identify a file. This number is incremented each time an originator creates a new file. For DATINS file this should increment from 000001-999999. For DATNWD files this should increment from 000000-999999. This	nnnnnn

	number, in conjunction with the year, uniquely identifies a file. Note: If the same file is sent again, a new Sequence Number must be used (e.g. in case of corrections following file error).	
<Year>	The last two digits of the year when the file was generated. For example, for the year 2018 it would be '18'.	nn

5.1.2 Structure of XML File

The structure of xml file will comprise of:

5.1.3 Business Application Header

The fields together with xpath mapping, which needs to be filled on the BAH element are summarised below.

Field Name	Details to be provided	Req?	Data Type	XPath & Format for Reporting
From	Identification of the organisation which submits the information. This will be a MIC for the trading venue, where available, otherwise operational MIC.	M	4 alphanumerical characters	BizData/Hdr/AppHdr/Fr/OrgId/Id/OrgId/Othr/Id {ALPHANUM-4} trading venues: {MIC} Systematic internalisers: 'SINT'
To	This field contains the identification of the receiving entity (TRAX)	M	35 alphanumerical characters	BizData/Hdr/AppHdr/To/OrgId/Id/OrgId/Othr/Id {ALPHANUM-35}
Business Message Identifier	Unambiguously identifies the Business Message to the Messaging Endpoint that has created the Business Message. This will typically consist of: <key1>-<key2> of the file name of the XML file to be sent (according to FIRDS file naming convention). See Section 5.2.1 about file naming.	M	35 alphanumerical characters	BizData/Hdr/AppHdr/BizMsgIdr {ALPHANUM-35}
Message Definition Identifier	Identification of the type of the message (ISO 20022 message identifier). e.g. For DATINS this will be auth.017.001.01. For DATNWD this will be auth.039.001.01	M	35 alphanumerical characters	BizData/Hdr/AppHdr/MsgDefIdr {ALPHANUM-35}

Creation Date	Date and time when this message was created.	M	ISO 8601 date and time format	BizData/Hdr/AppHdr/CreDt {DATE_TIME_FORMAT} Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is UTC time.
Other	This field contains the identifier of the venue which reports the information. In case of SI, the ISO 10383 four-character MIC code.	M	35 alphanumerical characters Or 4 alphanumerical characters	BizData/Hdr/AppHdr/Fr/OrgId/Id/OrgId/Othr/Id {ALPHANUM-35} Or {MIC}

5.1.4 Business Fields

The business fields element for non-working days data file transmitted by Subscribers should have the following namespaces when creating the XML file.

Field Name	Details to be provided	Req?	Data Type	XPath & Format for Reporting
From Date	The earliest Non-working date among the non-working days records in the file.	M	ISO 8601 date and format	BizData/PyId/Document/FinInstrmRptgNonWorkgDayRpt/RptHdr/RptgPrd/FrDtToDt/FrDt {DATEFORMAT} Date in the following format: YYYY-MM-DD

To Date	The latest non-working date among the Non-working days records in the file.	M	ISO 8601 date and format	BizData/PyId/Document/FinInstrmRptgNonWorkgDayRpt/RptHdr/RptgPrd/FrDtToDt/ToDt {DATEFORMAT} Date in the following format: YYYY-MM-DD
Market identification code	Segment MIC for SI, where available, otherwise operating MIC to which the non-working day refers to. MIC code (ISO 10383 standard).	M	4 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgNonWorkgDayRpt/NonWorkgDay/Id/MktIdCd {ALPHANUM-4} trading venues: {MIC} Systematic internalisers: 'SINT'
National Competent Authority identification code	The country code of the NCA to which the non-working dates refer to Country code (ISO 3166 standard).	M	2 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgNonWorkgDayRpt/NonWorkgDay/d/Othr/Id {COUNTRYCODE_2}
Other venue Identification code	Identifies the APA/CTP to which the non-working day refers to. In case of APA, this field should be MIC (ISO 10383), if it exists, otherwise 4-character code provided by ESMA. In case of CTP, this field should be a 4-characters code provided by ESMA or a MIC if it exists.	M	50 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgNonWorkgDayRpt/NonWorkgDay/Id/Othr/Id {ALPHANUM-50 MAX}
Other venue Identification type code	Identifies the type of venue, APA or CTP, to which the non-working days refer to. In case of APA, this field should be populated with 'APPA' In case of CTP, this field should be populated with 'CTPS'.	M	4 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgNonWorkgDayRpt/NonWorkgDay/Id/Othr/Tp {ALPHANUM-4} Valid Values are: APPA, CTPS
Technical Record Identification	Should provide a unique identifier of the record to be used by FIRDS error management routine to identify any error related to it.	M	35 alphanumerical inc. special characters	BizData/PyId/Document/FinInstrmRptgNonWorkgDayRpt/NonWorkgDay/NonWorkgDay/TechRcrdId

				{ALPHANUM-35}
Non-working date	The date of the non-working day.	M	ISO 8601 date format	BizData/Pyld/Document/FinInstrmRptgNonWorkgDayRpt/NonWorkgDay/NonWorkgDay/Dt {DATEFORMAT} Date in the following format: YYYY-MM-DD.
Non-working reason	The reason of the non-working day. In case of Bank Holiday, BHOL In case of Public Holiday, PHOL In case of trading Holiday, THOL In case of Weekend, WKND In case of other reason, OTHR	M	4 alphanumerical characters	BizData/Pyld/Document/FinInstrmRptgNonWorkgDayRpt/NonWorkgDay/NonWorkgDay/Rsn {ALPHANUM-4} Valid Values are: BHOL, PHOL, THOL, WKND, OTHR

5.1.5 Non Working Day File Submission Validation

Trax will not independently validate NWD file submissions. Trax will pass straight on to the NCAs.

The following section describes the format and filenames that Trax will forward on the NCA NWD file in on recipt of the validated file.

5.2 Non Working Days Data Feedback File from NCAs to TRAX to Subscribers

ESMA will provide feedback file via NCA for Non Working Days data submission containing information on records with errors plus a description of the file itself, and references to the original file.

This information will be included on the Business Application Header and on the Message Header of the feedback XML data file. The xsd schema for Non Working Days data feedback XML file is the same as for the feedback file for instrument reference data as already discussed.

The feedback file from the NCA to Trax will be consumed from the NCA once the file has been validated by the NCA.

Below is the format that the NCA will send the response in. When publishing this response from the NCA to Subscribers.

5.2.1 NCA feedback from TRAX to Subscribers Naming Conventions

The naming convention for files from TRAX is as follows (this may vary depending on the NCA):

<**FIRDS**>_<**FileType**>_<Recipient>_<Key1>-<Key2>_<Year>. Xml

FTP Folder: **datnwd_response**

Component	Definition	Value
<Sender>	The 5-character attribute identifying the originator of the file. Since this the file will originate from the ESMA FIRDS system. <Sender> will be FIRDS	FIRDS
<FileType>	A 6-character attribute identifying the type of information contained in the file. For feedback with respect to Instrument Reference data <FileType> will be FDBINS For feedback with respect to Non-Working-Day data <FileType> will be FDBNWD For reminder files with respect to Instrument Reference Data <FileType> will be RMDINS	TNWDINS
<Recipient>	A 5-character attribute identifying the entity to which ESMA provides the file. These files will be retrieved from the ESMA system by the FCA. <Recipient> will be NCAGB. (ESMA has defined the conventions to ensure NCAs do not need to open the file prior to delivery).	NCAGB
<Key1>	In the case of feedback files this will contain <Key1> from the original submission. In the case of reminder files, this will contain a 5-character code identifying the entity which to which the reminder applies. For Trading Venues (RM, OTF, MTF) this will be Txxxx where xxxx is the ISO 10383 MIC of the venue4. For Systematic Internalisers this will be Sxxxx where xxxx is the ISO 10383 MIC of the SI. For CTPs this will be Cxxxx where xxxx is the identifier of the CTP For APAs this will be Axxxx where xxxx is the identifier of the APA [For the purpose of testing the FCA will assign temporary identifiers for CTPs and APAs]	Txxxx Sxxxx Cxxxx Axxxx

<Key2>	In the case of feedback files this will contain <key2> from the original submission. In the case of reminder files, this will contain a sequence number left-padded with zeros to fit to 6 characters to uniquely identify the file. This number is generated by ESMA's system.	nnnnnn
<Year>	The last two digits of the year when the file was generated. For example, for the year 2018 it would be '18'.	nn

5.2.2 Structure of Inbound Non Working Days Files from Trax to Subscribers

Trax will send NWD feedback files to Subscribers in the same format as we receive them from the NCAs. This section describes the vonvention that Trax will forward the feedback files in.

5.2.2.1 Business Application Header (BAH)

The information contained on the BAH refers mainly to the original file received, and identifies the sender and date of creation of the file. The fields together with xpath mapping are provided below.

Field Name	Details to be provided	Data Type	XPath & Format for Reporting
From	Identification of the organisation which submits the information. This will be populated with 'EU' as the sender of the feedback file is ESMA	4 alphanumerical characters	BizData/Hdr/AppHdr/Fr/OrgId/Id/OrgId/Othr/Id {ALPHANUM-4}
To	The identifier of the reporting entity if it is a SI or alpha 2 character 3166 ISO country code of the NCA if it is a NCA that submitted the original file.	35 alphanumerical characters 2 alphanumerical characters	BizData/Hdr/AppHdr/To/OrgId/Id/OrgId/Othr/Id {ALPHANUM-35} Or {COUNTRYCODE_2}
Business Message Identifier	Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message. Should be populated with the "<Key1>-<Key2>" part of the name of the feedback file	35 alphanumerical characters	BizData/Hdr/AppHdr/BizMsgIdr {ALPHANUM-35}

Message Definition Identifier	Identification of the type of the message (ISO 20022 message identifier). e.g. Auth.031.001.01	35 alphanumerical characters	BizData/Hdr/AppHdr/MsgDefIdr {ALPHANUM-35}
Creation Date	Date and time when this feedback message was created.	ISO 8601 date and time format	BizData/Hdr/AppHdr/CreDt {DATE_TIME_FORMAT} Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour; - 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is UTC time.

5.2.2.2 Non Working Days Feedback Records Message Body

This will include information related to errors in the content of Non Working Days data, and is supported by the following fields together with xpath mapping as provided below.

Field Name	**Details to be provided**	**Data Type**	**XPath & Format for Reporting**
Original Technical Record Identification	A unique identifier of the record to be used by FIRDS error management routine to identify any error related to it. This field will be populated by a value corresponding to the one provided by the reporting entity which should clearly identify the record where the error was spotted.	35 alphanumerical inc. special characters	BizData/Hdr/AppHdr/Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/OrgnlRcrdId {ALPHANUM-35}

Status	Identifies the status advice for the current record A full description of validations are provided in section 7.	4 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/Sts {ALPHANUM-4} Valid Value is: RJCT, WARN
Validation Rule Identification	Unique and unambiguous identification of a validation rule.	35 alphanumerical characters	BizData/PyId/Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/VldtnRule/Id {ALPHANUM-35}
Validation Rule Description	Further information on the validation rule as identified in the Identification. The possible values for the Validation Rule Identification and Description (Non Working Days Errors Code) are provided in section 7.	350 alphanumerical characters	BizData/PyId//Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/VldtnRule/Desc {ALPHANUM-350}

6. Notification & Reminder Data File from NCA

This Section deals with the notification process for missing or incomplete reports, to be sent by FIRDS system to National Competent Authorities, Trading Venues and Systematic Internalisers. Examples of notifications include:

6.1.1.1 Daily Reminder Files From NCA

Daily reminder XML files are generated by the instrument reference data system each time a missing or incomplete report was found based on the non-working days collected from the submitting entities. The submitting entities are expected to check for the existence of reminder files and submit the missing information.

Daily reminder files contain different type of data:

- Information on missing reports
- Information on missing instruments on a received report

6.1.1.1.1 Daily Reminder File From NCA to TRAX Naming Convention

A reminder file is a particular case of a feedback file and will follow the naming convention described in Section 2.4.1 with the different component filled as:

- <**Sender**> will be FIRDS as the file comes from ESMA FIRDS system
- <**File type**>will be RMDINS
- <**Recipient**> will be either NCAxx, Txxxx or Sxxxx, with xx as the country code of the NCA and xxxx the MIC of the SI which has sent the file with missing instruments or has been identified by FIRDS as missing to report for that day
- <**Key1**> would be filled according to the type of Submitting Entity. For an NCA it will NCA<Country Code> whether for a SI will be populated with S<MIC of SI> referring to the SI which originally submitted the file
- <**Ke**y2> will be a sequence number generated by FIRDS
- <**Year**> will be the current year

<**FIRDS**>_<**FileType**>_<Recipient>_<Key1>-<Key2>_<Year>. Xml

6.1.1.1.2 Structure of Daily Reminders File From NCA

For reminder files about missing reports ESMA system will provide file information which contains characteristics describing the file itself to Subscriber via NCA. For reminder files with information about incomplete reports in addition to the information describing the file itself, ESMA system will provide information on the missing instruments. Therefore the Daily Report Reminder XML file from NCA to TRAX will consist of the following elements:

6.1.1.1.3 Business Application Header (BAH)

The information contained on the BAH of the daily reminder file refers mainly to the original file, and identifies the sender and date of creation of the file. The full list of fields together with xpath mapping included in the BAH is provided below.

Field Name	Details to be provided	Data Type	XPath & Format for Reporting
From	Identification of the organisation which submits the information. This will be populated with 'EU' as the sender of the feedback file is ESMA	4 alphanumerical characters	BizData/Hdr/AppHdr/Fr/OrgId/Id/OrgId/Othr/Id {ALPHANUM-4}
To	This field contains the identification of the receiving entity (of the submitted file to which this reminder is related to, or with the ISO 10383 four character MIC code of the SI that didn't send a report.)	35 alphanumerical characters	BizData/Hdr/AppHdr/To/OrgId/Id/OrgId/Othr/Id {ALPHANUM-35}
Business Message Identifier	Unambiguously identifies the Business Message to the MessagingEndpoint that has created the Business Message. Should be populated with the "<Key1>-<Key2>" part of the name of the feedback file	35 alphanumerical characters	BizData/Hdr/AppHdr/BizMsgIdr {ALPHANUM-35}
Message Definition Identifier	Identification of the type of the message (ISO 20022 message identifier). e.g. Auth.031.001.01	35 alphanumerical characters	BizData/Hdr/AppHdr/MsgDefIdr {ALPHANUM-35}
Creation Date	Date and time when this feedback message was created.	ISO 8601 date and time format	BizData/Hdr/AppHdr/CreDt {DATE_TIME_FORMAT} Date and time in the following format: YYYY-MM-DDThh:mm:ss.ddddddZ. - 'YYYY' is the year; - 'MM' is the month; - 'DD' is the day; - 'T' – means that the letter 'T' shall be used - 'hh' is the hour;

			- 'mm' is the minute; - 'ss.dddddd' is the second and its fraction of a second; - Z is UTC time.

6.1.1.1.4 Message Header

The list of fields together with xpath mapping contained in the Message Header information is provided below.

Field Name	Details to be provided	Data Type	XPath & Format for Reporting
Report Status	Identifies the status of the received report.	4 alphanumerical characters	BizData/Hdr/AppHdr/Document/FinInstrmRptgStsAdvc/StsAdvc/MsgSts/RptSts {ALPHANUM-4} Valid Values: "RMDR" - An instrument that should be reported is missing from the received file "WARN" - A report is missing or some records that should be reported are missing on the received file
Validation Rule	Unique and unambiguous identification of a validation rule. This field would be filled when a report is missing or in case of missing instruments on the received file (Report status = 'RMDR') A full list possible values for the Validation Rule fields are is provided in section 7.	35 alphanumerical characters	BizData/Hdr/AppHdr/Document/FinInstrmRptgStsAdvc/StsAdvc/MsgSts/ VldtnRule/Desc {ALPHANUM-35}
Validation Rule Description	Further information on the validation rule as identified in the Identification. This field would be filled when a report is missing or in case of missing instruments on the received file (Report status = 'RMDR') The possible values for the Validation Rule Identification and Description fields are provided in section 7.	350 alphanumerical characters	BizData/Hdr/AppHdr/Document/FinInstrmRptgStsAdvc/StsAdvc/RcrdSts/ VldtnRule/Desc {ALPHANUM-350}

6.1.1.1.5 Instrument Reminder Records

This will include information related to missing instruments, and is supported by the following fields together with xpath mapping as provided below.

Field Name	Details to be provided	Data Type	XPath & Format for Reporting
Original Technical Record Identification	A unique identifier of the record to be used by FIRDS error management routine to identify any error related to it. This field should be populated with the ISIN code of the missing instrument.	35 alphanumerical inc. special characters	BizData/Hdr/AppHdr/ Document/FinInstrmR ptgStsAdvc/StsAdvc/ RcrdSts/ OrgnlRcrdId {ALPHANUM-35}
Status	Identifies the status advice for the current record A full description of the status codes is provided in section 7.	4 alphanumerical characters	BizData/Hdr/AppHdr/ Document/FinInstrmR ptgStsAdvc/StsAdvc/ RcrdSts/ Sts {ALPHANUM-4} Valid Value is: WARN
Validation Rule Identification	Unique and unambiguous identification of a validation rule.	35 alphanumerical characters	BizData/Hdr/AppHdr/ Document/FinInstrmR ptgStsAdvc/StsAdvc/ RcrdSts/ VldtnRule/Id {ALPHANUM-35}
Validation Rule Description	Further information on the validation rule as identified in the Identification. The possible values for the Validation Rule Identification and Description fields are provided in section 7.	350 alphanumerical characters	BizData/Hdr/AppHdr/ Document/FinInstrmR ptgStsAdvc/StsAdvc/ RcrdSts/ VldtnRule/Desc {ALPHANUM-350}

7. Consolidated Error Code list

The following section will present a consolidated list of all possible error codes you can receive from Trax and NCAs.

The Section is split by type of file (Instrument or NWD) and whether the error is generated by Trax or the NCA.

General Response status types are as follows:

Report Status Code	Use Cases
ACPT	File was accepted with no content errors
CRPT	File is corrupted
PART	File was accepted but content errors on some records exist
RJCT	File was rejected due to file errors
RJCT	The record was rejected because errors where found
WARN	There was an inconsistency detected on this record when compared to existing information provided by the RCA of the instrument
RMDR	A report is missing or some records that should be reported are missing on the received file

7.1 Instrument Reference Data – Trax Validation

7.1.1 File Error Codes

Namespace: <**TRAX**>_<**"T"+FileType**>_<Recipient>_<Key1>-<Key2>_<Year>.xml

FTP Folder: **datins_response**

Error Code	Report Status	Logic	File Validation Error Description
FIL-103	RJCT	XML filename must be consistent with the naming convention	The filename is not in line with the prescribed naming convention
FIL-104	RJCT	Message Identifier in the BAH must refer to the latest schema approved	The ISO 20022 Message Identifier in the BAH must refer to the latest schema approved
SCHEMA-001	RJCT	The file structure must conforms to the XML schema	The file structure does not correspond to the XML schema : [result of XML validation]

FIL-106	RJCT	The Reporting Entity must be registered with the Trax Submission account	The Reporting Entity supplied is not consistent with the account setup at Trax
FIL-107	RJCT	A file must not be submitted more than once	File <Filename> has already been submitted once
GBX-010	RJCT	The maximum file size limit is 3GB. Files over 3GB will be rejected	File size exceeds limit

7.1.2 Instrument Level Error Codes

Once the file has been scemeacttically validated the system will then validate against the below rules. 1, 2 or even all three of the below error codes can appear in the Trax Feedback files.

Error Code	Report Status	Logic	File Validation Error Description
SCHEMA-002	RJCT	An individual record has failed Schema validation after it has been enriched. This record has been removed from the file and an error is generated.	The Schema error that the system produces
ISIN-001	RJCT	The ISIN supplied by the client has not been found in RefDB and the system cannot enrich the record fully. The record is removed from the file and an error is generated.	ISIN could not be found in Reference data store
MAND-001	RJCT	The system was not able to enrich the ISIN with all the Mandatory fields. The record is removed from the file and an error is generated.	The following mandatory fields could not be enriched: 3, 4, 6

7.2 Instrument Reference Data – NCA Validation

7.2.1 Business Error Codes

Namespace: <**FIRDS**>_<**FileType**>_<**Recipient**>_<**Key1**>-<**Key2**>_<**Year**>.xml

FTP Folder: **datins_response**

Error Code	Logic	Validation Rule Description (Error Message)
INS-101	Entry Should Exist in DB	The CFI code is not valid.

INS-102	All the fields marked as M in the CFI Grid Spreadsheet (SI NCA Reporting 23-MAY-17_v0.x.xlsx) are required for outbound file to NCA depending on Asset class.	The following mandatory fields are not reported: “List of Table 3: number Id of missing fields”
INS-103	If a field is included in an instrument reference data file that is not applicable to the given instrument, then this validation should fail. For example if the field “FX Type” is included in a Credit Default Swap Single name instrument reference data then it should fail this validation as it is only required for FX.	The following Non Applicable fields are wrongly reported: “List of Table 3: number Id of N/A field(s)”.
INS-104	If duplicate Records Exists in Same File. Check that a record (ISIN, MIC) is not reported twice in the same file.	The following records are reported twice in the same file.
INS-105	MIC should be in DB, trade date should be between start date/end date Entry should exist in executing DB	The Trading Venue field contains an invalid MIC code.
INS-107	The Reporting entity identification associated to the MIC in Reporting Flow view (SI MIC) is equal to the Reporting Entity identifier in the header of the XML file.	“Trading Venue” field is not a MIC code of a SI under the jurisdiction of the NCA which submits the data shall be rejected.
INS-108	Strike Price Currency Code shall exist as an active ISO 4217 Currency Code in DB	The Strike Price Currency Code is incorrect.
INS-109	Notional Currency 1 Code shall exist as an active ISO 4217 Currency Code in DB	The Notional Currency 1 Code is incorrect.
INS-110	Notional Currency 2 Code shall exist as an active ISO 4217 Currency Code in DB	The Notional Currency 2 Code is incorrect.
INS-111	The Currency of nominal value shall exist as an ISO 4217 Currency Code in DB	The Currency of nominal value is incorrect.
INS-112	The value of the “Issuer Identifier” shall exist in the LEI DB with validityEnddate is NULL and with register status in {“Issued", "Lapsed", "Pending transfer", "Pending archival} (based on records with ValidityEndDate is NULL).	The LEI provided for “Issuer Identifier” is invalid.
INS-113	The value of the “Underlying Issuer” shall exist in the LEI DB with ValidityEndDate is NULL and with register status in {“Issued", "Lapsed", "Pending transfer", "Pending archival} (based on records with ValidityEndDate is NULL).	The LEI provided for “Direct Underlying Issuer” is invalid.
INS-114	ISIN should exist in DB	The ISIN code of the instrument identification code is invalid.

INS-115	ISIN should exist in DB	The ISIN code of the underlying is invalid.
INS-116	ISIN should exist in DB	The ISIN code of the Index/Benchmark of a floating rate Bond is invalid.
INS-117	The “Date of admission to trading or date of First trade” should be a valid date and in a sensible range (no prior than 31-12-1899).	The “Date of admission to trading or date of First trade” is not a consistent date.
INS-118	The Termination Date should a valid date and in a sensible range (no prior than 31-12-1899).	The Termination Date is not a consistent date.
INS-119	The Termination Date should be equal to or later than the “Date of admission to trading or date of First trade”.	The Termination Date is earlier than the “Date of admission to trading or date of First trade”.
INS-120	The Maturity Date should be a valid date and in a sensible range (no prior than 31-12-1899)	The Maturity Date is not a consistent date.
INS-121	The Maturity Date should be equal to or later than “Date of admission to trading or date of First trade”.	The Maturity Date and Date of admission to trading or date of First trade are not consistent.
INS-122	The Expiry Date should be a valid date and in a sensible range (no prior than 31-12-1899).	The Expiry Date is not a consistent date.
INS-123	The Expiry date should be equal to or later than the “Date of admission to trading or date of First trade”.	The Expiry Date and The Date of admission to trading or date of First trade are not consistent.
INS-124	Field “Option Type” shall only contain value “PUTO” when the “Instrument Classification” refers to the following CFI Codes: OP**** (Put Options).	Invalid “PUTO” Option Type.
INS-125	Field “Option Type” shall only contain value “CALL” when the “Instrument Classification” refers to the following CFI Codes: OC**** (Call Options).	Invalid “CALL” Option Type.
INS-126	The termination date should be populated in case Maturity date/Expiry date is populated and is strictly earlier than the current reporting date.	The Termination date is not populated for an expired/matured instrument.
INS-127	The termination date should be earlier or equal in case Expiry date/Maturity date is populated.	The Termination date and Expiry date/Maturity date are not consistent.
INS-128	If field name in xml file must be consistent with the list provided in RTS 23	The following fields are not consistent with the one provided by << RCA>>: List of RTS23 number Id of missing field(s)”.
INS-129	The currency of the Total issued nominal amount must be the same as the currency of the total nominal amount	The currency of the Total issued nominal amount is not the same as the currency of nominal value

7.2.2 File Level Error Codes

Namespace: <FIRDS>_**<FileType>**_<Recipient>_<Key1>-<Key2>_<Year>.xml

FTP Folder: **datins_response**

Error Code	Report Status	Logic	File Validation Error Description
FIL-101	CRPT	A File must be compresable	The file cannot be decompressed.
FIL-102	RJCT	A File must not contain more than 1 XML	The file contains more than 1 XML file
FIL-104	RJCT	Message Identifier in the BAH must refer to the latest schema approved	The ISO 20022 Message Identifier in the BAH must refer to the latest schema approved
FIL-105	RJCT	The file structure must conforms to the XML schema	The file structure does not correspond to the XML schema : [result of XML validation]
FIL-106	RJCT	The Reporting Entity must be registered at ESMA	The Reporting Entity is not registered at ESMA or the Submitting Entity shall not submit this data.
FIL-107	RJCT	A file must not be submitted more than once	File <Filename> has already been submitted once
GBX-010	RJCT	The maximum file size limit is 3GB. Files over 3GB will be rejected	File size exceeds limit

7.3 Non-Working Dat File – NCA Validation

7.3.1 Business Error Codes

NameSpace: <**FIRDS**>_<**FileType**>_<Recipient>_<Key1>-<Key2>_<Year>. xml

FTP Folder: **datnwd_response**

Error code	Error Message	Concerned attributes
NWD-001	The SI identified by the "Trading Venue identification code" field is not registered at ESMA or is not consistent with the reporting entity in the header.	Reporting Entity: National competent authority code Non-working days: National competent authority code
NWD-002	The NCA identified by the "Trading Venue identification code" field is not registered at	Reporting Entity: Market identification code

	ESMA or is not equal to the reporting entity in the header.	Non-working days: market identification code
NWD-003	This date does not exist.	Non-working days: Non-working date

7.3.2 File Level Error Codes

Namespace: <FIRDS>_**<FileType>**_<Recipient>_<Key1>-<Key2>_<Year>.xml

FTP Folder: **datins_response**

Error Code	Report Status	Logic	File Validation Error Description
FIL-101	CRPT	A File must be compresable	The file cannot be decompressed.
FIL-102	RJCT	A File must not contain more than 1 XML	The file contains more than 1 XML file
FIL-104	RJCT	Message Identifier in the BAH must refer to the latest schema approved	The ISO 20022 Message Identifier in the BAH must refer to the latest schema approved
FIL-105	RJCT	The file structure must conforms to the XML schema	The file structure does not correspond to the XML schema : [result of XML validation]
FIL-106	RJCT	The Reporting Entity must be registered at ESMA	The Reporting Entity is not registered at ESMA or the Submitting Entity shall not submit this data.
FIL-107	RJCT	A file must not be submitted more than once	File <Filename> has already been submitted once
GBX-010	RJCT	The maximum file size limit is 3GB. Files over 3GB will be rejected	File size exceeds limit

7.4 Reminder File Codes

General Response status types are as follows for NWD files:

Report Status Code	Use Cases
WARN	An instrument that should be reported is missing from the received file
RMDR	A report is missing or some records that should be reported are missing on the received file

File Reminder Validation Rule Description

Report status	Validation Rule Identification	Validation Rule Description
RMDR	RMD-001	No file has been submitted to ESMA on the day <<current reporting date>> or was submitted after the cut-off time.
RMDR	RMD-002	The instrument was not reported on the day <<current reporting date>> or was reported after the cut-off time.