



Debt Securities Transaction Reporting MTRS 2.0 User Guide

Version 2.1
March 8th, 2021

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Change History

Version	Description of Change	Date
1.1	<ul style="list-style-type: none"> Draft version for review by GSDs 	June 25, 2014
1.2	<ul style="list-style-type: none"> Final version 	October 30, 2014
1.3	<ul style="list-style-type: none"> Updated references to 'MTRS 2.0 Enrollment and Certification Guide' Section 5.3.3: Added note re correction of errors identified in File Receipt before file can be processed Section 5.6 Table 3: Conditions for Reporting LEI <ul style="list-style-type: none"> Update Counterparty Identifier to require reporting of LEI where counterparty is GSD Dealer Member. If counterparty is non-GSD Dealer Member and if LEI is not available, report alternative identifier Section 10.1: Removed section with enrollment details that will be included in 'MTRS 2.0 Enrollment and Certification Guide' Appendix B: Repo message specification: <ul style="list-style-type: none"> Added SETTLEMENT_DATE, RELATED_PTY, NON_RESIDENT Update CLEARING_HOUSE to 'CR' (Conditionally Required) Update TRANS_TYPE: 3 = Update (of rate) Added Appendix D: Repo Trading Scenarios Appendix E: Revised sample Enrollment Form 	February 19, 2015
1.4	<ul style="list-style-type: none"> Section 5.6.1: Replaced "Short Name" with "dummy LEI" Appendix A: Debt message specification: <ul style="list-style-type: none"> Update YIELD to 'R' (Required) Appendix B: Repo message specification: <ul style="list-style-type: none"> Update REPO_RATE to 'R' (Required) Update REPO_HAIRCUT to 'R' (Required) Appendix C: Debt Trading Scenarios <ul style="list-style-type: none"> Scenario 3: 19-Side=2 [Sell] 14-Customer_LEI= Scenario 5: 13-Customer_Acc_Type=2 [Inst] Scenario 11: 12-Reporting_Dealer_ID=PT3QB789TSUIDF371261 (Reporting Dealer B) Scenario 13: Reporting Dealer Member A sells 4M Canada 1.75 03/01/2019 <u>to</u> a Canadian institutional client... 	May 1, 2015
1.5	<ul style="list-style-type: none"> Section 6.10: Added definition for non-resident counterparty Section 5.6 (table): Added "If LEI is not available for Issuer, report a dummy identifier of 20 characters." Appendix B: Repo message specification: <ul style="list-style-type: none"> Updated PRICE to 'CR' (Conditionally Required). Price can be blank if the repo collateral security type is 'Multi' 	July 1, 2015
1.6	<ul style="list-style-type: none"> Appendices A and B (Debt and Repo message specifications): <ul style="list-style-type: none"> Removed length restrictions on number fields Changed TRADER_ID, CUSTOMER_ACCOUNT_ID, TRADE_ID, ORIG_TRADE_ID, REPO_AGREEMENT_ID AND ORIG_REPO_ID to printable ascii minus comma TRADE_ID date prefix should be execution date made explicit ORIG_REPO_ID description to include updates and fails Changed REPO_RATE to string field format (consistent with example in 7.3) 	August 6, 2015

Version	Description of Change	Date
1.7	<ul style="list-style-type: none"> • Section 7.3: Updated reporting conventions for Repo Rate • Appendices A and B (Debt and Repo message specifications): <ul style="list-style-type: none"> - REPORTING_DEALER_ID format corrected (missing first underscore) - Removed "Digit" items from number fields - Provided sample string inputs for reporting REPO_RATE 	October 1, 2015
1.8	<ul style="list-style-type: none"> • Section 5.2: Added note clarifying reporting of repo fails • Section 5.6 (table): Clarified conditions for reporting LEIs • Section 6.5: COUNTERPARTY_ID – clarified reporting of Issuer • Section 10: Updated reporting options • Appendix A: Debt message specification: <ul style="list-style-type: none"> - Updated description for TRADING_VENUE_ID • Appendix B – Repo message specification: <ul style="list-style-type: none"> - Updated description for REPO_RATE • Updated Enrollment Form (Appendix E) 	March 8, 2016
1.9	<ul style="list-style-type: none"> • Added section 5.2.3 re chaining transaction records • Removed Appendices C & D (Debt and Repo Trading Scenarios) – refer to Certification Test Case documents • Clarified reporting of LEIs (Section 5.6 – table) • Updated description for REPO_MAT_DATE (Appendix B) 	May 11, 2016
1.10	<ul style="list-style-type: none"> • 1.3: Updated related documents • 5.1: Update reporting deadlines • 5.1.1.1: Added MTRS 2.0 Report Cards – late reporting • 5.6: Updated LEI reporting requirements • 5.8: Updated Reporting Party Obligation • 6: Updated and reformtted Debt Transaction Reporting Tips • 7: Updated and reformatted Debt Transaction Reporting Tips <p>Appendix A – Debt message specification Updated Description for:</p> <ul style="list-style-type: none"> - CUSTOMER_LEI - CUSTOMER_ACCOUNT_ID - YIELD <p>Appendix B – Repo message specification</p> <ul style="list-style-type: none"> - Added new field for TRI-PARTY_REPO - REPO_TERM: Added optional valies for 3=Evergreen; 4=Extendible <p>Appendix D – LEI Information and Registration</p> <ul style="list-style-type: none"> - Updated information for LEI sourcing and registration 	Aug 12, 2019
1.11	<ul style="list-style-type: none"> • 6. Debt Transaction Reporting Tips – reverted Side (Reporting Perspective) to counterparty's perspective 	Dec 16, 2019

Version	Description of Change	Date
2.0	<ul style="list-style-type: none"> • 1.3: Update documentation • 5.1: Update effective date for new reporting deadline for debt • 5.2: Add information re corrections to counterparty type and customer LEI information • 5.6: Update Table 5: Conditions for Reporting LEIs on Debt Transactions • 6: Update Debt Transaction Reporting Tips • 7: Update Repo Transaction Reporting Tips • Appendix A: Additional comments in Description for COUNTERPARTY_ID • Appendix B: Additional comments in Description for REPO_TYPE, COUNTERPARTY_ID, CUSTOMER_LEI, CUSTOMER_ACCOUNT_ID, PRICE, REPO_RATE 	June 16, 2020
2.1	<ul style="list-style-type: none"> • Section 1: Added debt reporting by entities subject to NI 21-101, Part 8 • Section 2: Added description for IIROC's role as Debt Information Processor • Section 5.8: Added reporting scenarios to Table 6 • All sections: Replaced "Dealer", "Dealer Member", and "Reporting party" with "Reporting Entity" to accommodate reporting by non-IIROC Dealer Members 	March 8, 2021

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1. About this Document

1.1 Debt Transaction Reporting by Dealer Members as required under Rule 2800C¹

Rule 2800C sets out a framework under which Dealer Members are required to report debt securities transactions to IIROC through the Market Trade Reporting System 2.0 (“MTRS 2.0”). All over-the-counter (“OTC”) debt market transactions executed by a Dealer Member, including those executed on an Alternative Trading System (“ATS”) or through an Inter-Dealer Bond Broker (“IDBB”), must be reported to IIROC on a post-trade basis. Transaction information reported under Rule 2800C will enable IIROC to undertake surveillance and oversight of OTC debt market trading.

1.2 Debt Transaction Reporting by Entities subject to NI 21-101, Part 8²

On June 4, 2020, the Canadian Securities Administrators (CSA) announced mandatory post-trade transparency requirements for government debt securities and expanded transparency requirements for corporate debt securities. As part of that announcement, they confirmed their decision to expand IIROC’s role as Information Processor (IP) to include government debt securities, in addition to its current role as IP for corporate debt securities.

The first phase began on August 31, 2020, with publishing on the website of post-trade information for trades in government debt securities executed by dealers, interdealer bond brokers, and marketplaces that are currently subject to IIROC Rule 2800C and banks that are already reporting their corporate and government debt securities to IIROC, as well as their existing post-trade information for corporate debt securities. Phase two will begin on May 31, 2021 and will require information to be published regarding corporate and government debt transactions executed by those Schedule I, II, and III banks that do not currently report any transactions to IIROC (“IP Reporting Entities”).

Repo transaction are not required to be reported under NI 21-101. Although required by 2800C, it only applies to GSD’S and/or entities specifically identified by the Bank of Canada are required to report.

1.3 Use of Term “Reporting Entity”

The use of the term “Reporting Entity” or “Reporting Entities” in this document refers to Dealer Members, non-Dealer Members, and IP Reporting Entities required to report debt securities transactions to IIROC as defined above. All situations where obligations do not apply to non-Dealer Members will be flagged as such.

¹ Rule 2800C Transaction Reporting for Debt Securities

² CSA Notice-of-Approval: Mandatory Post-Trade Transparency of Trades in Government Debt Securities, Expanded Transparency of Trades in Corporate Debt Securities and Amendments to National Instrument 21-101 Marketplace Operation and Related Companion Policy, June 4, 2020

1.4 Intended Audience

This document is intended for use by Reporting Entities that are required to report debt securities transactions to IIROC. This document will be of particular interest to developers, business analysts, and compliance and quality assurance staff.

1.5 Related Documents

- MTRS 2.0 Transaction Reporting Gateway Guide
- Enrollment Form (Dealer and Non-Dealer)

Latest versions can be found at <http://www.iiroc.ca/industry/marketmonitoringanalysis/Pages/Surveillance-of-Trading-Activity.aspx>

2. Data Usage and Dissemination

2.1 IIROC

IIROC uses debt transaction data submitted by Reporting Entities to carry out its responsibilities with respect to the surveillance and oversight of OTC debt markets, through the application of alerts and reports designed to detect potential abusive trading practices³.

IIROC shares applicable debt transaction data for Government Securities Distributors (GSDs) and unattributed debt transaction data for non-GSDs with the Bank of Canada (see section 2.2 Bank of Canada).

IIROC publishes aggregate debt trading statistics and produces periodic reports for Reporting Entities that supersede the quarterly reports compiled by the Bank of Canada from weekly aggregate reports submitted by Reporting Entities to the Bank of Canada through MTRS.

IIROC may provide data to government agencies or other regulators under our Recognition Orders, MOUs or applicable laws.

In IIROC's role as the Debt Information Processor, in support of the Canadian Securities Administrators' (CSA) mandatory post-trade transparency requirements for government debt securities and corporate debt securities, IIROC will publish the following daily:

- Bond prices and volumes
- A search and display function for "issuer name" and/or "CUSIP/ISIN codes" that allows users to look up information on trades in specific bonds
- Summary level trade data
- Transaction data for each bond

By providing this information, IIROC is delivering enhanced transparency to all participants in the Canadian debt securities marketplace.

2.2 Bank of Canada

The Bank of Canada uses the debt transaction data for various purposes related to its management of government securities auctions, including the calculation of bidding limits for GSDs and for analysis of trends and developments in the debt and money markets.

MTRS 2.0 captures additional data elements for Repo transactions to allow the Bank of Canada to monitor activity and potential financial stability risks in this core funding market. This monitoring responsibility is also consistent with the latest recommendations made by the Financial Stability Board and endorsed by G20 Leaders that trade-level data and regular snapshots of outstanding positions for repo markets should be collected by national or regional authorities.

The Bank of Canada continues to publish aggregate data in the Bank of Canada Banking and Financial Statistics. The Bank of Canada is committed (in writing) to maintain the confidentiality of all data it

³ No historical data (i.e., aggregated data submitted by Reporting Entities to MTRS) is housed in the IIROC debt transaction database.

receives from IIROC and will not disclose the data unless required by law. IIROC’s expectation is that information that IIROC may provide to other governmental agencies (including securities regulatory authorities) will also be treated in the same manner.

3. Enrollment

A Reporting Entity that will submit debt transaction reports to MTRS 2.0 must submit a completed Enrollment Form to IIROC and be successfully enrolled in order to receive file submission credentials for the Reporting Entity and its Authorized Agents. The Enrollment Form is available on the IIROC website or by following these links:

- [Dealer Enrollment Form](#)
- [Non-Dealer Enrollment Form](#)

Enrollment is a prerequisite for coordination of account setup and certification activities through IIROC Operations. The Reporting Entity must successfully execute all certification tasks before being authorized to start submitting production transaction files to IIROC. The Reporting Entity should allow at least one to two weeks to complete initial certification which will consist of a number of tasks to verify the Reporting Entity’s ability to successfully submit transaction files to MTRS 2.0 that conform to specifications. For more information, refer to the *MTRS 2.0 Transaction Reporting Gateway Guide*.

Once enrolled, the Reporting Entity is responsible for notifying IIROC regarding any changes to information on the Enrollment Form. As a condition of continued enrollment, a Reporting Entity and its Authorized Agents may be required to re-certify the ability to successfully transmit a transaction file to IIROC when changes are made to the MTRS 2.0 Trade File Message Specifications or when changes are introduced by the Reporting Entity (e.g. use of a new Authorized Agent).

4. Regulatory Reporting Obligations

4.1 Transactions/Securities Subject to Mandatory Trade Reporting

The National Instrument 21-101 and IIROC Rule 2800C requires each Reporting Entity to report, on a post-trade basis, all debt market transactions executed by the Reporting Entity and its GSD affiliate⁴, including those executed on an ATS or IDBB. All transactions must be submitted accurately by the reporting deadlines, and in the format specified in this guide.

The Rule defines “Debt Security” to mean any securities that provide the holder with a legal right, in specified circumstances, to demand payment of the amount owing and includes a debtor-creditor relationship. The fact that a security was issued in another country or denominated in a foreign currency does not disqualify it from being a Debt Security. The term includes securities with short-term maturities or mandatory tender periods such as commercial paper and floating rate notes as well as traditional notes and bonds.

Debt market transactions (including Repos) must be reported for the following instruments

(NOTE: Repo transaction are not required to be reported under NI 21-101. Although required by 2800C, only GSDs and/or entities specifically identified by the Bank of Canada are required to report.):

⁴ See section 4.2 for exceptions from trade reporting

- Government of Canada Bonds and Treasury Bills
- Federal Crown Corporation Securities
- Provincial bonds and Treasury Bills
- Corporate Bonds
- Municipal Bonds
- Bank, Trust and Mortgage Company Securities and Paper
- Asset-Backed Securities and Paper (any kind)
- Mortgage-Backed Securities
- Maple Bonds
- Strip Bonds
- Real-return bonds
- Structured Products; i.e., Fixed Floaters, Step-up bonds
- Foreign Sovereign debt
- Euro bonds
- Bankers' Acceptances
- Corporate & finance Company Paper
- Deposit Notes
- Forward settled trades (not bond forwards that are derivatives transactions reportable under a derivatives agreement)

4.2 Exceptions from Trade Reporting

The following transactions/securities must **not** be reported to MTRS 2.0:

- Debt Securities without assigned ISIN or CUSIP Numbers:*** A transaction in a Debt Security that does not have an assigned ISIN or CUSIP number is not to be reported. In cases where the transaction is a new issue of a Debt Security, the transaction is required to be reported once the ISIN or CUSIP has been assigned, in accordance with section 5.1 Reporting Deadlines. Where the transaction is reported on the day following the date of CUSIP/ISIN issuance, the Execution Date is backdated to the calendar day the trade was executed. Although a security may have a CINS, FIGI, Bloomberg ID or another Identifier, dealers must wait for an ISIN or CUSIP to be assigned in order to report.
- Transactions of Exchange-listed Debt Securities:*** Transactions in exchange-listed Debt Securities executed on a Marketplace must not be reported.
- Internal Transactions:*** Transactions between two separate business units or profit centres (intra-company) within the Reporting Entity where there is no change in beneficial ownership (e.g. trades between the money desk and the bond desk) must not be reported.
- Repo Transactions by non-GSDs:*** Repo transactions executed by Reporting Entities are not to be reported unless the entity is a GSD or has been specifically ask to report Repo transactions by the Bank of Canada.
- Transactions with the Bank of Canada:*** Transactions in which the Bank of Canada or the Bank of Canada on behalf of the Government of Canada is the counterparty must not be reported.

5. Transaction Reporting – General Requirements

5.1 Reporting Deadlines

Table 1: Reporting deadlines:

Execution Date	Execution Time	Reporting deadline
Business day	Before 4 p.m.*	Before 10 p.m. on same day as execution date (T)
	After 4 p.m.*	Before 10 p.m. on the first business day following execution date (T+1)
Not a business day	Anytime	Before 10 p.m. on the first business day following execution date (T+1)

*Note: Trades executed after 4 p.m. may also be reported on the same day as execution date (T) up until 10 p.m. The objective is to report all trades on execution date if possible. Many dealers report all trades executed up to 6pm.

Table 2: Reporting deadlines for Repo and debt transactions in new issue debt securities with no ISIN or CUSIP:

Assignment of ISIN or CUSIP	Reporting deadline
Before 4 p.m.*	Before 10 p.m. on the same day as ISIN/CUSIP assignment
After 4 p.m.*	Before 10 p.m. on the first business day following date of ISIN/CUSIP assignment

*Note: Trades where the ISIN or CUSIP is assigned after 4 p.m. may also be reported on the same day.

5.1.1 Late Reporting

If files are not received by the reporting deadline from a Reporting Entity that regularly submits daily files, and IIROC has not been notified, IIROC may follow up with the Reporting Entity.

Persistent late reporting by any Reporting Entity may be subject to enforcement action by IIROC or the Reporting Entity’s Regulator.

Note: Small volume Reporting Entities that may not have trades to report on a daily basis are not required to notify IIROC when they will not be submitting files.

5.1.1.1 MTRS 2.0 REPORT CARDS – LATE REPORTING

IIROC provides a monthly report card to assist Reporting Entities in assessing their debt reporting performance month over month, and in relation to their peers. The report card includes a section showing number of New trades reported after the execution date.

5.2 Trade Cancellations and Trade Corrections

5.2.1 Trade Cancellations and Corrections Processed Prior to the Reporting Deadline⁵

If a trade is canceled prior to file submission, do not report the original trade and cancel to IIROC. If a trade is corrected prior to file submission, report only the final state (i.e. the last iteration) of the trade as a new trade; **this includes any change to the trade particulars which would also apply to the counterparty type and customer LEI information.**

If a trade is canceled or corrected following file submission but prior to the reporting deadline, a new, amended file should be submitted to replace the previous file.

Corrections or cancellations to same day trades will be rejected by the validator as the original trade will only be loaded to the database that day.

Repo fail note:

For instances when a Repo fails prior to being reported, the original Repo should still be reported and then an update must be sent the next day to report the fail.

For more information, see section 7 Repo Transaction Reporting Tips.

5.2.2 Trade Cancellations and Corrections Processed After the Reporting Deadline

When a trade is canceled or corrected after the reporting deadline, the required transaction field values are indicated in the table below.⁶ Where a transaction is canceled and replaced with a new transaction, IIROC requires the new (replacement) transaction to be backdated (execution date and time) to match the original transaction; failure to backdate the transaction may result in the triggering of a false positive fair pricing alert and may result in unnecessary follow-up by both IIROC and Reporting Entity staff.

⁵ Reporting Entities entering transactions manually via web form should refer to instructions in the *MTRS 2.0 Transaction Reporting Gateway Guide* for reporting cancels and corrections prior to the reporting deadline.

⁶ See also relevant scenarios in the *MTRS 2.0 Debt/Repo Certification Test Cases*

Table 3: Post Report Trade Cancellation and Corrections

Action	Transactions Reported	Field Values
1. Cancel after reporting deadline	Cancel	TRADE_ID = new trade id assigned TRANS_TYPE = "Cancel" ORIG_TRADE_ID = original trade id EXECUTION_DATE = Date of cancel EXECUTION_TIME = Time of cancel
2. Cancel and replace with new transaction after reporting deadline (e.g. different counterparty)	Cancel	TRADE_ID = new trade id assigned TRANS_TYPE = "Cancel" ORIG_TRADE_ID = original trade id EXECUTION_DATE = Date of cancel EXECUTION_TIME = Time of cancel
	New	TRADE_ID = new trade id assigned TRANS_TYPE = "New" EXECUTION_DATE = backdated to match date of the transaction that it replaces EXECUTION_TIME = execution time of the transaction that it replaces
3. Correction after reporting deadline (e.g. quantity correction)	Correction	TRADE_ID = new trade id assigned TRANS_TYPE = "Correction" ORIG_TRADE_ID = original trade id EXECUTION_DATE = Date of correction EXECUTION_TIME = Time of correction

5.2.3 Chaining Transaction Records

If multiple corrections are applied to the same transaction, the Original Trade ID should reference the previous correction, not the original trade, as shown in the following table.

Table 4: Chaining Transaction Records

Action	Trade ID	Original Trade ID
New	20161123xxx	
Correction 1	20161124yyy	20161123xxx
Correction 2	20161125zzz	20161124yyy

5.3 Submission of Transaction Files

5.3.1 *Separate Files for Debt Transactions and Repo Transactions*

The Reporting Entity is required to submit separate files for debt transactions and for repo transactions. Each transaction report must contain the data elements relevant to a debt or repo transaction as applicable. (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information.)

5.3.2 *Submission of Additional Files*

The Reporting Entity may submit additional files as needed for different desks/sources (e.g., money market transactions, retail transaction submitted through an Authorized Agent). The file name must include the file ID associated with the file. (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information.)

5.3.3 *Submission of Revised Files Prior to Reporting Deadline*

The Reporting Entity or its Authorized Agent may send revised versions of any file up to the reporting deadline. Where the Reporting Entity has submitted multiple files with the same file ID, IIROC will process only the last file received as of the reporting deadline. (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information.)

5.4 No Transactions to Report

If the Reporting Entity has no transactions to report for a given trading day, there is no requirement to submit an empty file or to notify IIROC⁷. IIROC will monitor file submissions from the Reporting Entities and follow up on suspected reporting omissions.

5.5 File Receipts and Record Keeping

A File Receipt is sent electronically to the reporting entity to acknowledge that a transaction file has been successfully transmitted to MTRS 2.0. The File Receipt also includes details regarding any errors found during validation of transaction records. File Receipts must be retained by the Reporting Entity in accordance with recordkeeping terms contained in the Rule.⁸ (See *MTRS 2.0 Transaction Reporting Gateway Guide* for more information about file receipts and validation checks.)

5.6 Use of Legal Entity Identifiers (LEIs)

An LEI is a 20-character code used to identify an entity that enters into financial transactions.

All Reporting Entities who execute debt trades that are subject to the reporting rule **require an LEI**, regardless of whether they are a Reporting Entity or a counterparty (see Table 5).

For more information about LEIs and the LEI registration process, see Appendix D: Legal Entity Identifier Information and Registration.

⁷ Reporting Entities may optionally submit an empty file in order to receive a File Receipt for audit purposes.

⁸ See IIROC Notice 14-0250, section 2.5 (b)

Table 5: Conditions for Reporting LEI on Debt Transactions

Debt Transaction Reporting Field	Use of LEI
Reporting Dealer Identifier	LEI for the Reporting Entity from IIROC Reference Data File must be reported
Counterparty Identifier	LEI from IIROC Reference Data File must be reported for Dealer Member, Bank, ATS, or IDBB. LEI must be reported for Issuer.
Customer LEI	LEI must be reported. Note: For new clients that do not have an LEI, Reporting Entities can trade with the client and report using the account number as the interim identifier. The new client is expected to obtain an LEI within 6 months of onboarding.
Trading Venue Identifier	LEI from IIROC Reference Data File must be reported for ATS or IDBB. If other venue, leave blank and report Electronic Execution = 'N'
Clearing House (Repo)	LEI must be reported if available; otherwise leave field blank.

5.6.1 Access to LEIs for reporting purposes

IIROC maintains a Reference Data File of LEIs for Dealer Members, Banks, ATSSs, and IDBBs. The file can be downloaded from the Reference Data subdirectory on the MTRS 2.0 reporting gateway portal.

5.7 Use of an Authorized Agent

“Authorized Agent” means a Dealer Member or other business entity that has successfully enrolled in MTRS 2.0 to submit debt transactions on behalf of a Reporting Entity. A Reporting Entity utilizing an Authorized Agent for reporting transactions remains responsible for compliance with the Rule and is responsible for the Authorized Agent’s actions on its behalf as well as any failure by the Authorized Agent to act as required under the Rule. IIROC requires the Reporting Entity to have appropriate controls in place regarding arrangements with a third party reporting agent.⁹

Files submitted by an Authorized Agent on behalf of a Reporting Entity must be segregated based on the Reporting Entity (i.e., if an Authorized Agent is reporting transactions on behalf of multiple Reporting Entities, the Agent must submit a separate file for each Reporting Entity).

5.8 Reporting Entity Obligations in Common Trading Scenarios

Reporting Entity obligations in the most common scenarios are described in the table below. Refer to *MTRS 2.0 Debt/Repo Transactions Certification Test Cases* for detailed information regarding transaction content for various trading scenarios.

⁹ See IIROC Notice 14-0012 – Rules Notice – Guidance Note – Outsourcing Arrangements

Table 6: Reporting Entity Obligations

Transaction Between	Who Reports
Dealer Member (or reporting entity under NI 21-101) and a client or non-client	Dealer Member (or reporting entity under NI 21-101)
Dealer Member (or reporting entity under NI 21-101) and Inter-Dealer bond Broker (IDBB) or Issuer or an Alternative Trading System (ATS)	Dealer Member (or reporting entity under NI 21-101)
ATS and a client	ATS
Dealer Member and other reporting entity under NI-21-101	Both the Dealer Member and the other reporting entity under NI 21- 101
Two Dealer Members	Each Dealer Member
Reporting Entity and another group within the Reporting Entity (intracompany trade)	Not reportable as no change in beneficial ownership
Reporting Entity and another Related Party Entity (intercompany trade)	Reporting Entity (or Entities if both are Reporting Entities)

6. Debt Transaction Reporting Tips

This section contains information supplemental to that contained in the MTRS 2.0 Trade File Message Specifications (see Appendices A and B).

Commission (Field 25 in Appendix A)

This field is required to be populated with the commission as stated on the client confirmation.

Counterparty ID (Field 12 in Appendix A)

Counterparty ID is not required to be reported where the counterparty is client or non-client.

Customer Account Identifier and Customer LEI (Fields 15 and 14 in Appendix A)

Effective October 18, 2019, Customer Account Identifier or Customer LEI must be populated if Counterparty Type is Client or Non-client.

Electronic Execution Indicator (Field 17 in Appendix A)

The Electronic Execution Indicator should be reported as “Y” when the transaction is executed on or facilitated through an electronic trading venue that is one of the ATSs or IDBBs listed in the Reference Data file on the IIROC reporting gateway portal.

Execution Date (Field 6 in Appendix A)

The Execution Date is the calendar day the transaction was executed. For cancel/replace scenario, Execution Date is backdated to date of the original trade. (See table in section 5.2.2.)

Execution Time (Field 7 in Appendix A)

The Execution Time is the time at which the transaction was executed, either as recorded by an electronic execution system or, in the case of a non-electronic trade, the time the trade is entered into the Reporting Entity's reporting system. For information about Execution Time on cancels and corrections, see table in section 5.2.2.

Non-resident (Field 29 in Appendix A)

The non-resident marker is used to indicate a counterparty that is considered to be a non-resident for the purposes of the Income Tax Act (Canada). When in doubt, consider the counterparty as Canadian.

Foreign Affiliates

Assume a case where a Canadian Dealer Member sells Government of Canada bonds to its foreign affiliate and the foreign affiliate in turn sells the bonds to one of its foreign customer accounts. The sale of the bonds from the domestic (e.g. Toronto) desk to its foreign affiliate would be reported as an "affiliate" trade (Related Party = "Y") with "non-resident" marker. The subsequent trade (i.e. the foreign affiliate in turn selling the bonds to one of its foreign customer accounts), is not reported. In a case where a domestic desk sells directly to a foreign customer, then that trade is reported with the "non-resident" marker.

ISIN/CUSIP (Fields 1 and 2 in Appendix A)

ISIN or CUSIP is required on each transaction. A combination of ISINs and CUSIPs can be sent in the same transaction file.

Original Trade Identifier (Field 4 in Appendix A)

Original Trade Identifier is reported on cancels or corrections. Only cancels/corrections that occur after the reporting deadline should be reported to IIROC. See also section 5.2 Trade Cancellations and Trade Corrections.

Primary Market (Field 27 in Appendix A)

All new issues transactions (including re-openings) are to be reported with the Primary Market marker indicated. These transactions include drawdowns from issuers and agency transactions.

Side (Reporting Perspective) (Field 19 in Appendix A)

All **debt transactions** are to be reported **from the counterparty's perspective**. In contrast, **repo transactions** (below) are reported from the **Reporting Entity's perspective**.

Yield (Field 24 in Appendix A)

Market convention is to be used; i.e., if a Reporting Entity is submitting a transaction for a callable bond, yield to call should be reported in this field.

7. Repo Transaction Reporting Tips

Currency (Field 22 in Appendix B)

Report currency of Repo using standard (ISO 4217) currency codes.

Price (Field 21 in Appendix B)

Report price of Repo excluding any accrued interest or inflation factors (i.e. “clean” price).

Reporting Perspective / Repo Type (Field 8 in Appendix B)

All repo transactions are to be **reported from the Reporting Entity’s perspective**. For example, if a Reporting Entity sends cash out and receives a security at the near leg of the transaction, the “Repo Type” field (No 8 in Appendix B) is either “Repo” or “Buy/sell back”.

Repo Term (Field 9 in Appendix B)

Report Open Term Repo if they are agreed as such and irrespective of how open term repos are booked in the Reporting Entity’s system. For example, if an open repo is booked as a roll of overnight repos, the transaction should be marked as open repo.

Electronic Execution Indicator and Electronic Venue (Fields 18 and 19 in Appendix B)

If applicable, report an electronic trading venue where the repo trade was initially agreed to.

Counterparty Type (Field 13 in Appendix B)

If a counterparty is an IDBB, Bank or a Dealer the Counterparty Type must be reported as IDBB, Bank or Dealer and not as a Client.

Repo Rate (Field 23 in Appendix B)

Report repo rate that is agreed to at the time of the trade. Only report the repo rate implied from the bond prices if you do not have the contract’s repo rate.

Report fixed-rate repo rates in percentage terms, appending the unit “%” explicitly in the reported string (e.g. “0.27%”). A floating-rate repo may be reported differently, for example in terms of a spread to an explicitly identified benchmark rate (e.g. “CORRA+5bps”). If a fixed-rate repo in Canada should have a negative rate, append any negative sign at the beginning of the rate (e.g. “-0.10%”). Overnight repos should always be a number (e.g. 1.75%).

Repo Collateral Security Id (Field 26 in Appendix B)

Required field where ISIN or CUSIP is reported in Repo Collateral Security Type field.

Repo Collateral Security Type (Field 25 in Appendix B)

Indicates if Repo is for:

- All repo for which the counterparty knows the security (report ISIN or CUSIP)
- General collateral repo, that is, repo for which the contract is executed by a third party, be it a broker or collateral manager, that designates the specific security used as collateral on behalf of the repo counterparty, such as the GCF Repo service at DTCC (report as “GC”), or
- Multiple collaterals (report as “Multi”)

Transaction Type (Field 3 in Appendix B)

A new Repo agreement should be reported with transaction type “new”. A Repo agreement previously reported as new and that later is canceled should again be reported, now with transaction type “cancel”

and with the original Repo ID field set to Repo ID of the canceled Repo. A correction to a previous report should be reported with transaction type “correction”, with terms updated to include the correction, and with the original Repo ID field set to repo ID of the incorrect Repo. When there is a change of terms on an open Repo; e.g. a rate change, the update should be reported with transaction type “update”. (See *MTRS 2.0 Rep Transaction Certification Test Cases*: REPO-007, REPO-008, REPO-009, REPO-010).

If on the maturity date of a Repo agreement, either counterparty fails to deliver – either the cash or the security – the failure should be reported with transaction type “fail”, with terms updated to include any negotiated or predetermined changes; e.g. a new maturity date, and with the original Repo ID field set to the Repo ID of the repo for which the final leg failed. (See *MTRS 2.0 Rep Transaction Certification Test Cases*: REPO-011).

For example, counterparty A and counterparty B enter an overnight Repo agreement in which B sells a security to A and reverses the sale the next day. It can happen that counterparty A may fail to return the security the next day. In such a case, the GMRA (General Master Repo Agreement) may determine a change in terms, the counterparties may negotiate a change in terms, or the counterparties may terminate the agreement. If the terms are changed to have a new maturity date, the Repo fail report should include a changed maturity date. If the Repo agreement is terminated, the contract should simply be reported as a fail with no changes. Any additional payments assessed due to the fail should not be reported (there is no field to do so).

Related Party Indicator (Field 27 in Appendix B)

Affiliation as defined by the IIROC Dealer Member Rules

https://www.iroc.ca/RuleBook/MemberRules/RulesCollated_en.pdf.

Non-resident (Field 28 in Appendix B)

The non-resident marker is used to indicate a counterparty that is considered to be a non-resident for the purposes of the Income Tax Act (Canada). When in doubt, consider the counterparty as Canadian.

8. Certification and Change Management

The Reporting Entity and its Authorized Agents are required to certify the ability to successfully submit transaction files to MTRS 2.0, conforming to the MTRS 2.0 message specifications. For more information regarding certification procedures, contact debtsurveillance@iroc.ca.

8.1 IIROC Change Requests

From time to time, IIROC may introduce changes to debt transaction reporting requirements that require development and/or recertification by the Reporting Entity and its Authorized Agents. IIROC will consult with the parties regarding any proposed changes and provide appropriate advance notice to allow for development and recertification. Changes to Rule 2800C will be subject to usual rule change protocols.

8.2 Reporting Entity Change Requests

The Reporting Entity must contact IIROC in advance of any changes that may affect the reporting of debt transactions to MTRS 2.0 so that IIROC can do an impact assessment to determine if recertification is

required. Such changes include but are not limited to: adding or removing an Authorized Agent, adding or removing a Reporting Entity, or changing the method of file transmission to IIROC.

9. Support Information

The Reporting Entity should contact IIROC Debt Surveillance to report any business or technical issues related to the submission of transaction files to IIROC by the Reporting Entity or its Authorized Agent. The Reporting Entity is also required to contact IIROC Debt Surveillance to report changes to enrollment information.

Support is available Monday through Friday from 8:00am-5:00pm EST (excluding statutory holidays). Any issues that are reported outside regular support hours will be dealt with on a priority basis when regular support hours resume.

Support contact information is provided below:

Support group	Email address	Phone number
IIROC Debt Surveillance	Debtsurveillance@iroc.ca	(416) 943-5861
Marc Poles, Manager, Debt Surveillance	mpoles@iroc.ca	(416) 943-6984
Rick Brown, Director, Debt Surveillance	rbrown@iroc.ca	(416) 646-7251

10. MTRS 2.0 Transaction Reporting Gateway

Each Reporting Entity has its own reporting directory on the reporting gateway. Upload and download functionality is available for Reporting Entities to submit daily transaction files and to retrieve entity identifier reference data and reports.

Transaction files may be submitted automatically using Secure File Transfer Protocol (“SFTP”) or via manual file upload using an Excel template on the web portal or via manual input using the Transaction Reporting form on the web portal.

For more information, refer to the *MTRS 2.0 Transaction Reporting Gateway Guide*.

11. Debt and Repo Trading Scenarios

Refer to the following documents for trading scenarios describing required messages and field content:

MTRS 2.0 Debt Transactions Certification Test Cases

MTRS 2.0 Repo Transactions Certification Test Cases

12. APPENDICES

12.1 Appendix A: MTRS 2.0 Trade File Message Specification – Debt Transactions

- All fields must be sent in the order specified in Table 6 below.
- Field id “Req”. ‘R’ = Required. CR= Conditionally Required depending on the transaction type. ‘O’ = optional field.
- To clarify field usage, Description may include additional comments that are not present in Rule 2800C.

Table 6: Trade File Message Specification – Debt Transactions

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
1.	SECURITY_ID	Security Identifier	R	String 12 Alphanumeric	CA12345JKLA8	The ISIN number or CUSIP number assigned to the securities in the transaction
2.	SECURITY_ID_TYPE	Security Identifier Type	R	Int 1 = CUSIP 2 = ISIN	2	The type of identifier that was submitted, ISIN or CUSIP
3.	TRADE_ID	Trade Identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) “YYYYMMDD+”XXX X..X” LocalMktDate followed by unique id (for day for Reporting Entity)	2014062600007241	Unique identifier assigned to the transaction by the Reporting Entity YYYYMMDD prefix must be the execution date.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
4.	ORIG_TRADE_ID	Original Trade Identifier	CR	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) “YYYYMMDD+”XXX X...X”	201406260000232	Included on trade cancelations or corrections
5.	TRANS_TYPE	Transaction Type	R	Int 0 = New 1 = Cancel 2 = Correction	0	Indicates whether the transaction is new, a cancelation, or a correction
6.	EXECUTION_DATE	Execution Date	R	String 8 digits YYYYMMDD	20140626	The calendar day the transaction was executed
7.	EXECUTION_TIME	Execution Time	R	HH:MM:SS 8 Alphanumeric Report in EST If seconds are not available, send “00”	14:27:51	The time at which the transaction was executed, either as recorded by an electronic trading system or by the time of entry into a trade booking system
8.	SETTLEMENT_DATE	Settlement Date	R	String 8 digits YYYYMMDD	20140701	The date the transaction is reported to settle.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
9	TRADER_ID	Trader identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	JOHNSMITH	Assigned by Reporting Entity to identify the individual/desk responsible for the transaction
10.	REPORTING_DEALER_ID	Reporting Dealer Identifier	R	String 20 Alphanumeric	001GPB6A9XPE8XJICC 14	The LEI of the Reporting Entity
11.	COUNTERPARTY_TYPE	Counterparty Type	R	Int 1 = Client 2 = Non-client 3 = Dealer 4 = IDBB 5 = ATS 6 = Bank 7 = Issuer	2	Indicates whether the counterparty was a Client, a Non-client, a Dealer Member, a Dealer Member acting as an Alternative Trading System (ATS), an Inter-Dealer Bond Broker (IDBB), an Issuer or a Bank.
12.	COUNTERPARTY_ID	Counterparty Identifier	CR	String 20 Alphanumeric	01370W6ZIIY66KQ4J35 70	The LEI of the counterparty when the counterparty is a Dealer Member, Bank, IDBB, Issuer, or ATS. Bank trades are defined as trades with Schedule I Banks and Canadian offices of Schedule II Banks. Note: For Issuer, if LEI is not available, report Issuer name up to 20-character maximum. Note: The COUNTERPARTY_ID is to be left blank if Field 11 (COUNTERPARTY_TYPE) is 1 or 2.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
13.	CUSTOMER_ACC_TYPE	Customer Account Type	CR	Int 1 = Retail 2 = Institutional	2	Indicates whether the client is retail or institutional. This field must be populated if the counterparty type is 'Client'
14.	CUSTOMER_LEI	Customer LEI	CR	String 20 Alphanumeric	4RU5TT9HLL8JMW340 BG5	The LEI of the Institutional Customer or Institutional Client. Note: CUSTOMER_LEI to be reported if Field 11 is 1, or 2.
15.	CUSTOMER_ACCOUNT_ID	Customer Account Identifier	CR	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	GXF123	The account number of the Retail Customer. Note: If the Institutional Client currently does not have an LEI, this field should be populated with a customer identifier. Reporting Entity should advise Client that an LEI is required and they should obtain one.
16.	INTROD_CARRY	Introducing/Carrying Dealer Indicator	R	Int 1 = Introducing 2 = Carrying 3 = N/A	1	Indicates whether the Reporting Entity acted in the capacity of an introducing or carrying broker
17.	ELECTRONIC_EXECUTION	Electronic Execution Indicator	R	Char 'Y' 'N'	Y	Indicates if the transaction was executed on or facilitated through an electronic trading venue
18.	TRADING_VENUE_ID	Trading Venue Identifier	CR	String 20 Alphanumeric	01370W6ZIIY66KQ4J35 70	The LEI of the electronic trading venue
19.	SIDE	Side	R	Int 1 = Buy 2 = Sell	1	All transactions are to be reported from the counterparty's perspective.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
20.	QUANTITY	Quantity	R	Float	1000000	Par value of securities
21.	PRICE	Price	R	Float	101.05	The price at which the transaction was executed, including any mark-ups and/or mark-downs and/or commission.
22.	BENCHMARK_SEC_ID	Benchmark Security Identifier	CR	String 12 Alphanumeric	CA98765RST43	The ISIN or CUSIP of the Bond used as pricing benchmark (if any)
23.	BENCHMARK_SEC_ID_TYP E	Benchmark Security Identifier Type	CR	Int 1 = CUSIP 2 = ISIN	2	The type of identifier that was submitted, ISIN or CUSIP
24.	YIELD	Yield	R	Float (percentage)	2.75	The yield as stated on the client confirmation (if any)
25.	COMMISSION	Commission	CR	Float	100.00	The commission or mark-up on confirmation (if any)
26.	CAPACITY	Capacity	R	Int 1 = Agency 2 = Principal	P	Indicates whether the Reporting Entity acted as Principal or Agent (“Riskless Principal Trades” reported as Principal)

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
27.	PRIMARY_MARKET	Primary Market Indicator	R	Char 'Y' 'N'	N	Special Condition Indicator to indicate that the transaction is being submitted by an underwriter of a new issue of Debt Securities and that, at the time of the transaction, the securities were subject to a fixed price offering agreement. "Take-down" allocations from a syndicate manager to syndicate members are included in this designation as well as customer allocations by any member of the underwriting group subject to a fixed price offering agreement at the time of trade
28.	RELATED_PTY	Related Party Indicator	R	Char 'Y' 'N'	N	Special Condition Indicator to indicate that the counterparty is an affiliate of the Reporting Entity
29.	NON_RESIDENT	Non-Resident	R	Char 'Y' 'N'	N	Special Condition Indicator to indicate that the transaction is one with a non-resident counterparty
30.	FEE_BASED_ACCOUNT	Fee-based Account Indicator	R	Char 'Y' 'N'	Y	Special Condition Indicator to indicate that the transaction is for a retail customer account paying non-transaction-based fees as partial or full remuneration for the Entity's transaction execution services

12.2 Appendix B: MTRS 2.0 Trade File Message Specification – Repo Transactions

- Only Repo Transactions are only to be reported by GSD’s or entities specifically identified by the Bank of Canada are to report. Entities required to report under NI 21-101 or IIROC Dealers that are not GSD’s are not to report Repo transactions.
- All fields must be sent in the order specified in Table 7 below:
- Field id “Req”. ‘R’ = Required. CR= Conditionally Required depending on the transaction type.
‘O’ = optional field.
- To clarify field usage, Description may include additional comments that are not present in Rule 2800C.

Table 7: Trade File Message Specification – Repo Transactions

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
1.	REPO_AGREEMENT_ID	Repo Agreement Identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) “YYYYMMDD+”XXXX...X ” LocalMktDate followed by unique id (for day for Reporting Entity)	2014062600007241	Unique identifier assigned to the Repo transaction by the Reporting Entity YYYYMMDD prefix must be the execution date (see description of field 4 below).
2.	ORIG_REPO_ID	Original Repo Identifier	CR	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex) “YYYYMMDD+”XXXX...X ”	2014062600000232	Included on Repo cancels, corrections, updates, and fails

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
3.	TRANS_TYPE	Transaction Type	R	Int 0 = New 1 = Cancel 2 = Correction 3 = Update 4 = Fail	0	Indicates whether the Repo is new, a cancelation, a correction, an update, or a fail ¹⁰
4.	AGREEMENT_DATE	Repo Agreement Date	R	String 8 digits YYYYMMDD	20140626	The calendar date the Repo was executed or agreed upon, either as recorded by an electronic trading system or by the time of entry into a trade booking system.
5.	AGREEMENT_TIME	Repo Agreement Time	R	HH:MM:SS 8 Alphanumeric Report in EST If seconds are not available, send "00"	14:27:51	The time at which the Repo was executed or agreed upon, either as recorded by electronic trading system or by the time of entry into a trade booking system
6.	CLEARING_HOUSE	Clearing House	CR	String 20 Alphanumeric	001GPB6A9XPE8XJ CC14	If the Repo was centrally cleared, the LEI of the central clearing house
7.	TRADER_ID	Trader Identifier	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	JSMITH REPO01TOR	Assigned by Reporting Entity to identify the individual/desk responsible for the Repo transaction

¹⁰ If an open term repo's terms are updated, e.g. the rate is changed, the new terms should be reported as an update. If either counterparty fails to deliver, the failure should be reported with any new terms; e.g. the new maturity date.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
8.	REPO_TYPE	Repo Type	R	Int 1= Repo 2= Reverse repo 3 = Sell/buy back 4 = Buy/sell back	2	Indicates whether the transaction was conducted as part of a Repo, a reverse Repo, a sell/buyback, or a buy/sellback. Note: Repo Type is reported from the Reporting Entity's perspective.
9.	REPO_TERM	Repo Term	R	Int 1 = Fixed Term 2 = Open Term 3 = Evergreen 4 = Extendable	1	Indicates whether the Repo has fixed term or is an open term Repo. May indicate whether Repo is evergreen or extendable
10.	REPO_MAT_DATE	Repo Maturity Date (if closed-term)	CR	String 8 digits YYYYMMDD	20140627	The calendar date the Repo will mature (date of the second leg) if the Repo is closed term. If the Repo is open term and if Transaction Type is 'New', field should be blank.
11.	SETTLEMENT_DATE	Repo Settlement Date	R	String 8 digits YYYYMMDD	20140626	The calendar date the Repo will settle (date of the first leg)
12.	REPORTING_DEALER_ID	Reporting Dealer Identifier	R	String 20 Alphanumeric	001GPB6A9XPE8XJ CC14	The LEI of the Reporting Entity
13.	COUNTERPARTY_TYPE	Counterparty Type	R	Int 1= Client 2 = Non-client 3 = Dealer 4 = IDBB 5 = ATS 6 = Bank	2	Indicates whether the counterparty was a Client, a Non-client, a Dealer Member, a Dealer Member acting as an Alternative Trading System (ATS), an Inter-Dealer Bond Broker (IDBB), or a Bank.

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
14.	COUNTERPARTY_ID	Counterparty Identifier	CR	String 20 Alphanumeric	01370W6Z1Y66KQ4J 3570	The LEI of the counterparty when the counterparty is a Dealer Member, Bank, IDBB, Issuer, or ATS. Bank trades are defined as trades with Schedule I Banks and Canadian offices of Schedule II Banks. Note: The COUNTERPARTY_ID is to be left blank if Field 13 (COUNTERPARTY_TYPE) is 1 or 2.
15.	CUSTOMER_ACC_TYPE	Customer Account Type	CR	Int 1 = Retail 2 = Institutional	2	Indicates whether the client is retail or institutional. This field must be populated if the counterparty type is 'Client'
16.	CUSTOMER_LEI	Customer LEI	CR	String 20 Alphanumeric	4RU5TT9HLL8JMW 340BG5	The LEI of the Institutional Customer or Institutional Client. Note: CUSTOMER_LEI to be reported if Field 13 is 1, or 2.
17.	CUSTOMER_ACCOUNT_ID	Customer Account Identifier	CR	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	GXF123	The account number of the Retail Customer. Note: If the Institutional Client currently does not have an LEI, this field should be populated with a customer identifier. Reporting Entity should advise Client that an LEI is required and they should obtain one.
18.	ELECTRONIC_EXECUTION	Electronic Execution Indicator	R	Char 'Y' 'N'	Y	Indicates if the Repo transaction was executed on or facilitated through an electronic trading venue

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
19.	TRADING_VENUE_ID	Trading Venue Identifier	CR	String 20 Alphanumeric	01370W6Z1Y66KQ4J 3570	The LEI of the electronic trading venue or, if not available, the name of the electronic trading venue where the transaction was executed
20.	QUANTITY	Quantity	R	Float	1000000	Par value of the collateral
21.	PRICE	Price	CR	Float	101.05	The price at which the initial purchase of the security in the Repo agreement was executed, including any mark-ups and/or mark-downs Price can be blank if the repo collateral security type is 'Multi' Note: Report price of Repo excluding any accrued interest (i.e. "clean" price).
22.	REPO_CURRENCY	Currency of Repo	R	String 3 Alphanumeric	USD	The currency denomination of the cash payment used for the initial purchase of the security in a Repo agreement

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
23.	REPO_RATE	Repo Rate	R	String 30 Characters, Printable ASCII minus comma (20 hex to 7E hex minus 2C hex)	CORRA+5bps 0.27% -0.10%	<p>The Repo interest rate. If the interest rate is not a term of the contract, then it is the interest rate implied by the difference between the sale (purchase) price and its repurchase (resale) price.</p> <p>If reporting a string that begins with a number (or +/- and a number), end string with a percent sign.</p> <p>Note: Overnight repos should always be a number (e.g. 1.75%). If available, always provide the contractually agreed to repo rate and not a rate implied from the bond prices.</p>
24.	REPO_HAIRCUT	Repo Haircut	R	Float (percentage)	3.000	<p>The Repo haircut. If the haircut is not a term of the contract, then it is the haircut implied by the disparity between the purchase price and the market value of the security at the time of initial purchase</p>
25.	REPO_CSI_TYPE	Repo Collateral Security Type	R	Int 1 = CUSIP 2 = ISIN 3 = Multi 4= GC	1	<p>In all cases in which the Reporting Entity chooses the securities being used as collateral, indicates the type of identifier that was submitted for a single security (ISIN or CUSIP), or if the Repo is for multiple securities.</p> <p>Where the Reporting Entity is not aware of the collateral being used, and if the Reporting Entity is using a third party to designate the collateral used for the Repo, generally for the purpose of funding, use GC.</p>

No	Data Field	Field Name	Req	Field Type/Format	Sample Input	Description
26.	REPO_CSI_ID	Repo Collateral Security Identifier	CR	String 12 Alphanumeric	CA98765RST43	The ISIN or CUSIP number of the security underlying a Repo agreement at the beginning of the agreement if a single security is used as collateral
27.	RELATED_PTY	Related Party Indicator	R	Char 'Y' 'N'	N	Special Condition Indicator to indicate that the counterparty is an affiliate of the Reporting Entity
28.	NON_RESIDENT	Non-Resident	R	Char 'Y' 'N'	N	Special Condition Indicator to indicate that the transaction is one with a non-resident counterparty
29.	TRI-PARTY_REPO	Tri-Party Repo Indicator	R	Char 'Y' 'N'	N	Indicates whether the transaction is a Tri-Party Repo

12.3 Appendix C: Legal Entity Identifier Information and Registration

The Legal Entity Identifier (LEI) is a 20-character, alpha-numeric code based on the ISO 17442 standard developed by the International Organization for Standardization (ISO). It connects to key reference information that enables clear and unique identification of legal entities participating in financial transactions. Each LEI contains information about an entity's ownership structure and thus answers the questions of 'who is who' and 'who owns whom'. Simply put, the publicly available LEI data pool can be regarded as a global directory, which greatly enhances transparency in the global marketplace.

Global Legal Entity Identifier Foundation (GLEIF) is tasked to support the implementation and use of the Legal Entity Identifier (LEI). More information can be found on their website: www.gleif.org

If searching for an entity LEI, GLEIF offers a search function: <https://search.gleif.org/#/search/>

As LEIs are required for Reporting Entities and Institutional Clients, details on how to obtain an LEI can be found at: <https://www.gleif.org/en/about-lei/get-an-lei-find-lei-issuing-organizations>