



MTRS 2.0 Transaction Reporting Gateway Guide

Version 3.0
July 18, 2023

Document History

Version	Description of Change	Date
V1.0	<ul style="list-style-type: none"> Initial version 	Sept 23, 2014
V1.1	<ul style="list-style-type: none"> Added Certification and Enrollment document as a reference Updated support contacts Updated Security section with ssh2 key and secure email details Updated IIROC operations email address Updated User Credentials information Updated User Permissions table Updated web portal manual upload procedure and screenshots Updated directory structure 	Aug 20, 2015
V1.2	<ul style="list-style-type: none"> Changed system availability timing in System Availability section 	Oct 19, 2015
V1.3	<ul style="list-style-type: none"> Changed system availability timing in System Availability section Updated filenaming rules in Naming Convention section Added validation rules tables in Validation section Added File Receipt section 	Apr 12, 2016
V1.4	<ul style="list-style-type: none"> Added Transaction Reporting Form section Updated rules in Validation section 	Oct 28, 2016
V1.5	<ul style="list-style-type: none"> Added submission confirmation figure 	Oct 31, 2016
V1.6	<ul style="list-style-type: none"> Added duplicated ID rejections/errors (4.7 and 4.10) 	Apr 12, 2017
V1.7	<ul style="list-style-type: none"> Added new field for Repo Transactions Added new values for Repo Transactions Updated values for REPO_MAT_DATE 	May 22, 2019
V1.8	<ul style="list-style-type: none"> Updated values for CUSTOMER_LEI and CUSTOMER_ACCOUNT_ID for both Debt and Repo Validation Check Formatted values for REPO_MAT_DATE for easier reading 	Jun 18, 2019
V1.9	<ul style="list-style-type: none"> Updated values for CUSTOMER_LEI and CUSTOMER_ACCOUNT_ID for both Debt and Repo Validation Check 	Jun 21, 2019
V2.0	<ul style="list-style-type: none"> Updated values for REPO_MAT_DATE according to business requirement 	June 24, 2019
V2.1	<ul style="list-style-type: none"> Updated requirements for REPO_CSI_TYPE and REPO_CSIP_ID 	August 27, 2019
V2.2	<ul style="list-style-type: none"> Updated validator check for TRADE_ID, ORIGINAL_TRADE_ID, COUNTERPARTY_ID, 	September 26, 2019

Version	Description of Change	Date
	PRICE(For Debt & Repo), QUANTITY (For Debt & Repo), YIELD, REPO_AGREEMENT_ID, ORIGINAL_REPO_ID, CLEARING HOUSE, and REPO_HAIRCUT	
V2.3	<ul style="list-style-type: none"> • Updated section 4.6/4.9, reporting deadline • Updated section 2.4 and typos 	June 22, 2020
V2.4	<ul style="list-style-type: none"> • Replaced “Dealer”, “Dealer Member”, and “Reporting party” with “Reporting Entity” throughout document to encompass reporting by Dealer Members non-Dealer Members 	March 8, 2021
V2.5	<ul style="list-style-type: none"> • Updated section 4.7 with latest validation rules 	June 3, 2021
V2.6	<ul style="list-style-type: none"> • Updated to reflect Rule 2800C being replace by PLR Rule 7200 	December 8, 2021
V2.7	<ul style="list-style-type: none"> • Removed the web form as a reporting option • Updated information about primary gateway and secondary gateway • Updated authentication method – key only • Updated retention of historical files – 90 days 	May 1, 2023
V3.0	<ul style="list-style-type: none"> • Rebranded document to reflect name change from IIROC to CIRO effective as of June 1, 2023 • Added section 3.4 Password Policy • Updated section 4.5 File Processing • Updated validator check for PRICE field • Updated validator check for CUSTOMER_LEI field 	July 18, 2023

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1. Overview

1.1 Debt Transaction Reporting by Dealer Members as required under IDPC 7200¹

IDPC 7200 sets out a framework under which Dealer Members are required to report debt securities transactions to CIRO 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 CIRO on a post-trade basis. Transaction information reported under IDPC 7200 will enable CIRO 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 subject to IIROC Rule 7200 (now IDPC 7200) and banks already reporting their corporate and government debt securities to IIROC, as well as their existing post-trade information for corporate debt securities. Phase two began on May 31, 2021, requiring information to be published regarding corporate and government debt transactions executed by those Schedule I, II, and III banks not then reporting any transactions to IIROC (“IP reporting entities”).

Repo transaction are not required to be reported under NI 21-101. Although required by IDPC 7200, it only applies to GSDs and/or entities specifically identified by the Bank of Canada as 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 CIRO as defined above. All situations where obligations do not apply to non-Dealer Members will be flagged as such.

¹ Corporation Investment Dealer and Partially Consolidated Rules (ciro.ca)

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

This document covers the specifications of the MTRS 2.0 Transaction Reporting Gateway and includes information on account management, connectivity and file transmission procedures.

1.4 Related Documents

- [Debt Securities Transaction Reporting - MTRS 2.0 User Guide](#)
- [MTRS 2.0 Dealer Member Enrollment](#)
- [MTRS 2.0 Reporting Entity \(non-Dealer\) Enrollment](#)

1.5 Intended Audience

The material contained in this document will be of particular interest to Business Users, Business Analysts, Programmer Analyst and Quality Assurance Analysts.

2. Reporting Gateway

2.1 General

Reporting Entities have access to their own reporting directory on the MTRS 2.0 Transaction Reporting Gateway. Upload and download functionality are available for Reporting Entities so they can submit daily trade files as well as retrieve entity identifier reference data and reports.

2.2 Reporting Options

All Reporting Entities have two reporting options. The first option is via Secure File Transfer Protocol (sftp). This is the recommended method for Reporting Entities with an automated process. The second option is via manual upload on the MTRS 2.0 Transaction Reporting Gateway web portal.

2.3 Security

All Reporting Entity transactional data will be categorized as “Secret” under CIRO’s security classification policy. This requires that the file transmission method be secure and encrypted. MTRS 2.0 Transaction Reporting Gateway uses sftp for file transfer and https for the web portal. Emails sent from the Gateway will be via a secure channel.

- Sftp connectivity will be over the standard port 22 using the SSH2 tunnel. The Gateway will accept authentication using SSH2 private/public key. The Reporting Entity will be required to send their public key to CIRO.
- The Gateway’s web portal can be accessed via https over the standard port 443.
- Emails sent from the Gateway will be delivered using the Echoworx platform and be available for secure pickup.

2.4 System Availability

The MTRS 2.0 Transaction Reporting Gateway is available 24/7, barring scheduled maintenance periods which will be communicated to the Reporting Entities ahead of time. Please note that File submissions must still adhere to all validation rules, specifically filenaming rules outlined in section 4.4.

The primary CIRO Reporting Gateway is located in Azure Central, and a DR reporting gateway is located in Azure Eastern. Under normal operating conditions, only the primary gateway is operational. In the event that a failover is required, the secondary gateway will come online and all files will be routed there automatically. Reporting Entities do not need to change configuration IPs to access the secondary gateway. CIRO will notify Reporting Entities and Authorized agents when a failover takes place.

2.5 Troubleshooting

The Reporting Entity must contact CIRO Debt Surveillance to report technical issues related to the submission of transaction files to CIRO by the Reporting Entity or its Authorized Agent. The Reporting Entity is also required to contact CIRO Debt Surveillance to report changes to enrollment information or late submission of a transaction file for any reason.

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:

Table 1: Contact Information

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

3. Accounts and Permissions

3.1 User Credentials

Account requirements for a Reporting Entity and Authorized Agents will be discussed during the set up call between CIRO QA and the Reporting Entity following completion of enrollment. Production credentials will be provided upon completion of certification with CIRO.

3.2 User Permissions

The table below shows the different user access level permissions.

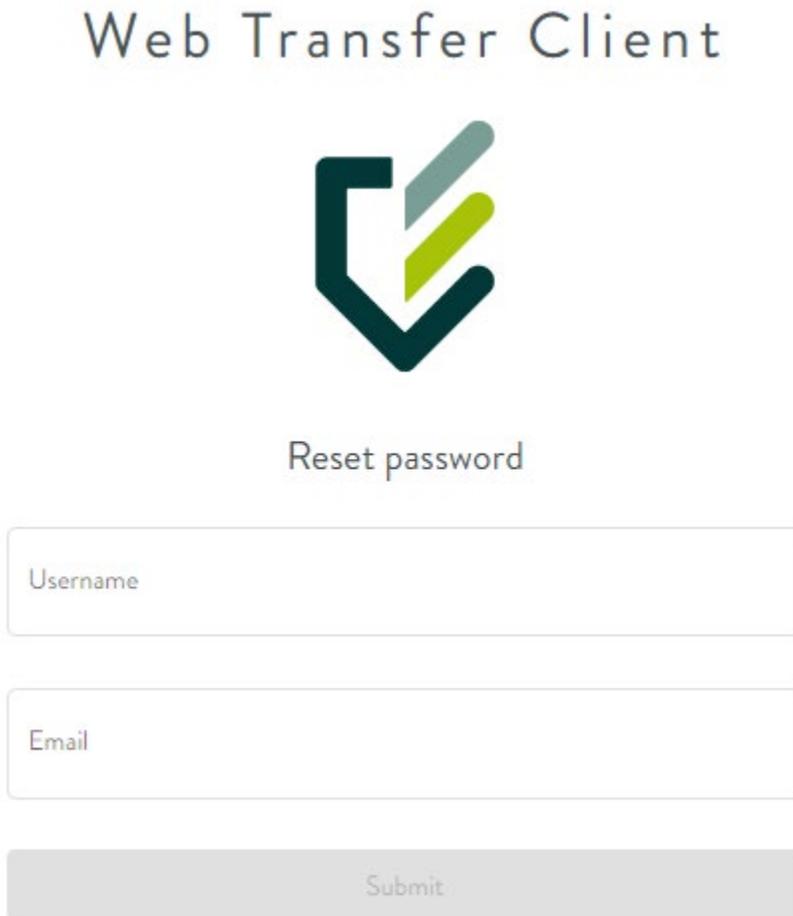
Table 2: User Permissions

Action	Reporting Entity Account Access	Authorized Agent Access
File Upload	Yes	Yes
File Download	Yes Reporting Entity is responsible for downloading files for archiving on internal data storage facility	No
File Viewing and File Retention	View files submitted under all user accounts for the Reporting Entity, including files submitted by Authorized Agents. Historical files (including those submitted by an Authorized Agent) will remain in the submission directory for 90 days. CIRO will purge files older than 90 days on a weekly basis.	View files uploaded by Authorized agent for Reporting Entity account
Reference Data for entity identifiers (LEI or other)	Available in "Reference Data" subdirectory in the Reporting Entity's main reporting directory	Download access for "Reference Data" subdirectory
Report templates (debt and repo) for manual upload	Available in "Reference Data" subdirectory in the Reporting Entity's main reporting directory	Available in "Reference Data" subdirectory in the Reporting Entity's main reporting directory

3.3 Account Retrieval

Username retrieval and password resets can be accomplished using the automated system on the MTRS 2.0 Transaction Reporting Gateway. CIRO does not need to be contacted for these tasks.

Figure 1: Account Retrieval



The screenshot shows a web interface for a 'Web Transfer Client'. At the top, the text 'Web Transfer Client' is displayed in a large, dark blue font. Below this is a logo consisting of a dark teal shield-like shape with a white and yellow-green stylized 'W' or 'T' inside. Underneath the logo, the text 'Reset password' is centered. Below the text are two input fields: the first is labeled 'Username' and the second is labeled 'Email'. At the bottom of the form is a wide, light gray button labeled 'Submit'.

3.4 Password Policy

Password complexity:

- Maximum password length: 8 characters
- Must contain at least one of each: Uppercase, Lowercase, Numeric (0-9), Non alpha-numeric (e.g., !, #, \$, %)
- Must not contain 3 or more characters from the user name
- Must not contain 3 or more repeating characters

Login security:

- Account will be disabled after 10 invalid login (bad password) attempts over a 60-minute period

- In the event that account is disabled, user should contact debtsurveillance@IIROC.CA to request password reset

Password expiration:

- Password expires after 90 days (initial password will have the same password policy applied)
- Automated email is sent to user 5 days prior to expiration
- Automated email is sent to user upon expiration

4. File Handling

CIRO's domain name for the MTRS 2.0 Transaction Reporting Gateway is **eft.iroc.ca**. The sections below documents the procedures for uploading transaction files and downloading reference data and reports using the two available protocols.

Transaction files must be in csv format and adhere to the specifications in the Debt Securities Transaction Reporting – MTRS 2.0 User Guide document.

4.1 Directory Structure

Each Reporting Entity directory on the MTRS 2.0 Transaction Reporting Gateway will have the following structure:

Main

 /Reference Data

 /Reports

 /Agents

 /AgentX

Main	This is the top level directory where all transaction files must be uploaded.
Reference Data	This subdirectory contains the entity identifier list. The template files for manual uploads will be in this directory.
Reports	This subdirectory contains Reporting Entity specific reports for the past 90 days.
Agents	This subdirectory contains folders for all authorized agents. Each will have their own separate folder and agent submitted files will be located inside.

Access to the directories will depend on the user's permissions indicated in Section 3.2.

4.2 SFTP

Reporting Entities are recommended to use the sftp method for automatic file submission. It is up to the Reporting Entity to implement a client sftp solution to connect to the MTRS 2.0 Transaction Reporting Gateway. The client solution must meet the following requirements as previously stated in Section 2.3.

- Sftp using SSH2 tunnel
- Public/private key authentication. Reporting Entity provides CIRO with public key.

4.3 Web Portal

The MTRS 2.0 Transaction Reporting Gateway web portal can be accessed at <https://eft.iiroc.ca>. The web portal provides the Reporting Entity with a web interface to manage their passwords, manually upload files, and download entity identifier reference data and reports.

4.3.1 Login

Figure 2: Login Page



Log in

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Canadian Investment Regulatory Organization Organisme canadien de réglementation des investissements

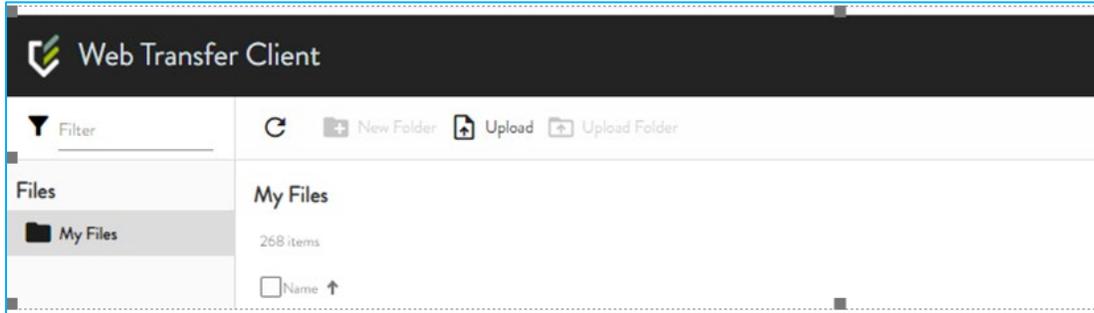
Username: [Forgot Username](#)

Password: [Forgot Password](#)

4.3.2 Manual File Upload Procedure

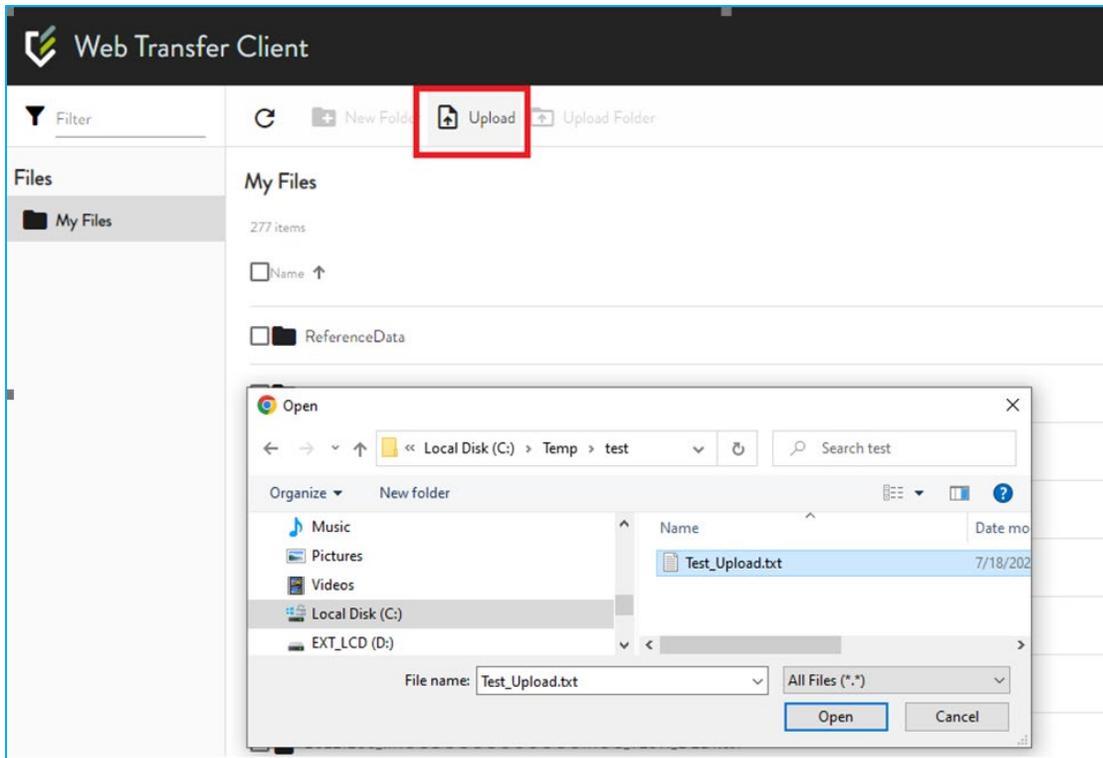
1. Main Portal screen. Make sure you are in the top level directory.

Figure 3: Upload - Step 1



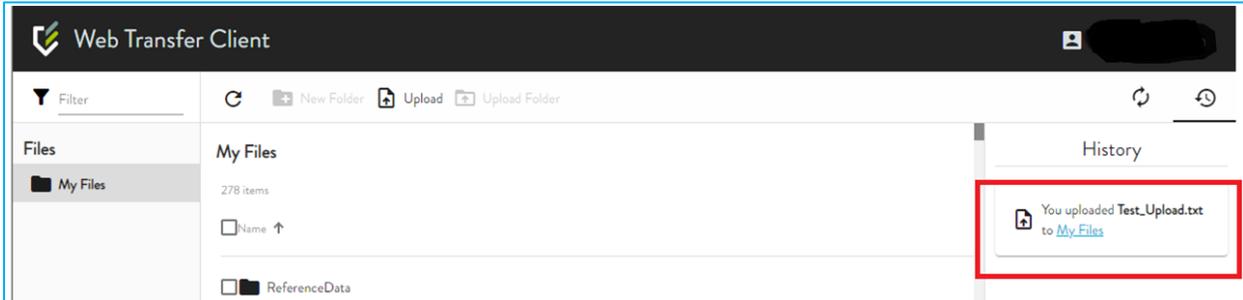
2. Click "File Upload" to bring up the explorer window. Choose your file and click "Open".

Figure 4: Upload - Step 2



3. You should see the file in the folder when upload is complete and also under the “Upload Manager” on the right side.

Figure 5: Upload - Step 3



4.4 Naming Convention

All files submitted to CIRO must conform to the following file naming convention:

Table 3: Naming Convention

Token	Description
DATE	Format: YYYYMMDD The reporting date: Date must be a weekday (Weekday Holidays are allowed) If the file is submitted after 10pm EST, the date must be the next weekday If the file is submitted on a weekend, the date must be the next weekday
DEALERID	Format: LEI LEI of the submitting Reporting Entity
FILEID	Format: TEXT Used to identify user account of Reporting Entity or Authorized Agent (ie. Desk name, agent name, MTRS log in name)
FILE	Format: TEXT Valid Values: DEBT or REPO Used to identify a bond or repo trade file. Bond and repo transactions must be sent in separate files.

Example: 20140501_12345123451234512345_DEALER1_DEBT.csv

4.5 File Processing

Reporting Entities and their Authorized Agents may submit revised transaction files **with the same file name** - the new file will replace the previous file submitted for that day. Where multiple files are submitted with the same file name, CIRO will process only the last file received as of the reporting deadline at 10:00pm EST.

Example of transaction files submitted by a Reporting Entity prior to the reporting deadline:

File 1 submitted 10:45am: 20140501_12345123451234512345_TOR1_DEBT.csv
File 2 submitted 1:20pm: 20140501_12345123451234512345_TOR2_DEBT.csv
File 3 submitted 3:50pm: 20140501_12345123451234512345_TOR1_DEBT.csv (**replaces File 1**)
File 4 submitted 8:10pm: 20140501_12345123451234512345_TOR1_DEBT.csv (**replaces File 3**)

In the above example, File 2 and File 4 would be processed by MTRS 2.0.

Note: If a Reporting Entity deletes a file, the file will be deleted only from the web portal view and dealer folder but not from the validator transaction processing folder. Any files in the transaction processing folder will be used to check any subsequent file submissions (with a different File ID) for duplicate Trade IDs on that day. In the case where a Reporting Entity needs to remove a file, they can submit a revised file (with same file name) with no transactions – only header. After that, they can submit a new transaction file (with same file name) and not receive duplicate errors.

4.6 Validation

All transaction files submitted by a Reporting Entity are validated upon receipt by CIRO.

The file validation process checks for the following items:

1. Header check
 - Header row with all fields and in specified order

Validation process stops here if this step fails. File receipt email will specify an error with the Header.

2. Transaction check
 - Required fields must be populated
 - Conditionally required fields are correctly populated
 - All enumerated fields have valid values
 - All fields are within field length limitations
 - Exact lengths for fields that require them (Dates/Times/CUSIPs/ISINs)
 - Correct formats for Date and Time
 - All fields have correct data type

Processed for each transaction row if Header is correct. File receipts will specify errors in transaction records.

Table 4: Debt Field Level Checks

Field	Req	Validator Check
SECURITY_ID	R	If SECURITY_ID_TYPE = 1 (CUSIP): <ul style="list-style-type: none"> - Must be of length 9 - Characters must be printable ASCII (0x20 - 0x7E), excluding comma - Check-digit must be valid - The first and second character must not be letter If SECURITY_ID_TYPE = 2 (ISIN): <ul style="list-style-type: none"> - Must be length 12 - Characters must be alphanumeric - Check-digit must be valid
SECURITY_ID_TYPE	R	Must be 1 or 2
TRADE_ID	R	First 8 characters must be date YYYYMMDD <ul style="list-style-type: none"> - Date must be before or equal to reporting date If TRANS_TYPE = 0 (New) <ul style="list-style-type: none"> - Date must also equal EXECUTION_DATE Next maximum 22 characters must be printable ASCII (0x20 - 0x7E), excluding comma

Field	Req	Validator Check
ORIG_TRADE_ID	CR	<p>First 8 characters must be date YYYYMMDD</p> <p>Next maximum 22 characters must be printable ASCII (0x20 - 0x7E), excluding comma</p> <p>Must be blank if TRANS_TYPE = 0 (New)</p> <p>Must be populated if TRANS_TYPE = 1 (Cancel), 2 (Correction)</p> <p>Cannot equal TRADE_ID</p>
TRANS_TYPE	R	Must be 0 (New), 1 (Cancel), or 2 (Correction)
EXECUTION_DATE	R	<p>Must be date YYYYMMDD</p> <p>Must be before or equal to reporting date</p>
EXECUTION_TIME	R	Must be time HH:MM:SS
SETTLEMENT_DATE	R	<p>Must be date YYYYMMDD if TRANS_TYPE=0 (New)</p> <p>- Date must be equal or after EXECUTION_DATE</p>
TRADER_ID	R	Printable ASCII, no comma, maximum 30 characters
REPORTING DEALER_ID	R	<p>Must be alphanumeric</p> <p>Must be 20 characters</p> <p>Must be in Entity list</p>
COUNTERPARTY_TYPE	R	Must be 1, 2, 3, 4, 5, 6 or 7
COUNTERPARTY_ID	CR	<p>Maximum 20 Alphanumeric</p> <p>Must be different than REPORTING_DEALER_ID</p> <p>If COUNTERPARTY_TYPE = 1 (Client), 2 (Non-Client)</p> <p>-Must be empty</p> <p>If COUNTERPARTY_TYPE = 3 (Dealer), 4 (IDBB), 5 (ATS), 6 (BANK)</p> <p>- Must be in Entity list</p> <p>- Must match entity type in Entity list</p> <p>If COUNTERPARTY_TYPE = 7 (Issuer)</p> <p>- Printable ASCII, no comma, must be between 1 and 20 characters</p>
CUSTOMER_ACC_TYPE	CR	Must be 1 (Retail) or 2 (Institutional) if COUNTERPARTY_TYPE = 1 (Client) or 2 (non-client)
CUSTOMER_LEI	CR	<p>If COUNTERPARTY_TYPE = 1 (Client) or 2 (Non-Client)</p> <ul style="list-style-type: none"> - This field and/or CUSTOMER_ACCOUNT_ID must be populated - Must be 20 characters alphanumeric - Must not have an 'Active' Entity Status on the Dealer Entity List

Field	Req	Validator Check
		If COUNTERPARTY_TYPE = 3 (Dealer), 3 (IDBB), 5 (ATS), 6 (BANK), 7 (Issuer) <ul style="list-style-type: none"> - Optional - If not empty, must be 20 characters alphanumeric
CUSTOMER_ACCOUNT_ID	CR	If COUNTERPARTY_TYPE = 1 (Client) or 2 (Non-Client) <ul style="list-style-type: none"> - This field and/or CUSTOMER_LEI must be populated - Printable ASCII, no comma, maximum of 30 characters If COUNTERPARTY_TYPE = 3 (Dealer), 4 (IDBB), 5 (ATS), 6 (BANK), 7 (Issuer) <ul style="list-style-type: none"> - Optional - If not empty, printable ASCII, no comma, maximum of 30 characters
INTROD_CARRY	R	Must be 1 (Introducing), 2 (Carrying) or 3 (N/A)
ELECTRONIC_EXECUTION	R	Must be Y, y, N or n
TRADING_VENUE_ID	CR	If ELECTRONIC_EXECUTION = Y or y <ul style="list-style-type: none"> - Must be 20 characters alphanumeric - Must be in entity list - Type in entity list must be "Dealer Member/ATS" or "IDBB"
SIDE	R	Must be 1 (Buy) or 2 (Sell)
QUANTITY	R	>=0.01
PRICE	R	Must be greater or equal to 0.001 and less than or equal to 1999.9999999999 [4 Digits].[10 Digits]
BENCHMARK_SEC_ID	CR	Printable ASCII, no comma If BENCHMARK_SEC_ID_TYPE is blank <ul style="list-style-type: none"> - Must be blank If BENCHMARK_SEC_ID_TYPE = 1 (CUSIP): <ul style="list-style-type: none"> - Must be of length 9 - Characters must be printable ASCII (0x20 - 0x7E), excluding comma - Check-digit must be valid If BENCHMARK_SEC_ID_TYPE = 2 (ISIN): <ul style="list-style-type: none"> - Must be length 12 - Characters must be alphanumeric - Check-digit must be valid
BENCHMARK_SEC_ID_TYPE	CR	Must be 1 (CUSIP), 2 (ISIN) or blank
YIELD	R	Must be less than 10000 [4 Digits].[10 Digits]
COMMISSION	CR	Must be greater than 0
CAPACITY	R	Must be 1 (Agency) or 2 (Principal)

Field	Req	Validator Check
PRIMARY_MARKET	R	Must be Y, y, N or n
RELATED_PTY	R	Must be Y, y, N or n
NON_RESIDENT	R	Must be Y, y, N or n
FEE_BASED_ACCOUNT	R	Must be Y, y, N or n

Table 5: Repo Field Level Checks

Field	Req	Validator Check
REPO_AGREEMENT_ID	R	<p>First 8 characters must be date YYYYMMDD - Date must be before or equal to reporting date</p> <p>If TRANS_TYPE = 0 (New) - Date must also equal AGREEMENT_DATE</p> <p>Next maximum 22 characters must be printable ASCII (0x20 - 0x7E), excluding commas</p>
ORIG_REPO_ID	CR	<p>First 8 characters must be date YYYYMMDD</p> <p>Next maximum 22 characters must be printable ASCII, no commas</p> <p>Cannot equal REPO_AGREEMENT_ID if TRANS_TYPE = 0 (New) - Must be blank</p> <p>if TRANS_TYPE = 1,2,3,4 (Cancel, Correction, Update, Fail) - Must be populated</p>
TRANS_TYPE	R	Must be 0, 1, 2, 3 or 4
AGREEMENT_DATE	R	<p>Must be date YYYYMMDD</p> <p>Must be before or equal to reporting date</p>
AGREEMENT_TIME	R	Must be time HH:MM:SS
CLEARING_HOUSE	CR	String of 20 Alphanumeric but can be blank
TRADER_ID	R	Printable ASCII, no comma, maximum 30 characters
REPO_TYPE	R	Must be 1, 2, 3 or 4
REPO_TERM	R	Must be 1 or 2 or 3 or 4

Field	Req	Validator Check
REPO_MAT_DATE	CR	<p>if REPO_TERM = 1 (Fixed) or REPO_TERM = 4 (Extendable) - Must be populated with date YYYYMMDD</p> <p>If TRANS_TYPE = 0 (New) -Must be after SETTLEMENT_DATE</p> <p>If (REPO_TERM = 2 (Open) or REPO_TERM =3 (Evergreen)) and TRANS_TYPE = 0 - Must be blank</p> <p>If (REPO_TERM = 2 (Open) or REPO_TERM = 3 (Evergreen)) and TRANS_TYPE = 1, 2, 3 or 4 - May be empty</p>
SETTLEMENT_DATE	R	<p>Must be date YYYYMMDD.</p> <p>If TRANS_TYPE = 0 (New) - Date must be equal or after AGREEMENT_DATE</p>
REPORTING DEALER_ID	R	<p>Must be 20 characters alphanumeric</p> <p>Must be in Entity list</p>
COUNTERPARTY_TYPE	R	Must be 1, 2, 3, 4, 5 or 6
COUNTERPARTY_ID	CR	<p>Maximum 20 Alphanumeric</p> <p>Must be different than REPORTING_DEALER_ID</p> <p>If COUNTERPARTY_TYPE = 1 (Client) or 2 (Non-Client) - Must be empty</p> <p>If COUNTERPARTY_TYPE = 3 (Dealer) - Must be in Entity list - Type in entity list must be "Dealer Member"</p> <p>If COUNTERPARTY_TYPE = 4 (IDBB) - Must be in Entity list - Type in entity list must be "IDBB"</p> <p>If COUNTERPARTY_TYPE = 5 (ATS) - Must be in Entity list - Type in entity list must be "Dealer Member/ATS"</p> <p>If COUNTERPARTY_TYPE = 6 (BANK) - Must be in Entity list - Type in entity list must be "Schedule I Bank" or "Schedule II Bank"</p>
CUSTOMER_ACC_TYPE	CR	Must be 1 (Retail) or 2 (Institutional) if COUNTERPARTY_TYPE = 1 (Client) or 2 (non-client)
CUSTOMER_LEI	CR	<p>If COUNTERPARTY_TYPE = 1 (Client) or 2 (Non-Client) - This field and/or CUSTOMER_ACCOUNT_ID must be populated - Must be 20 characters alphanumeric - Must not have an 'Active' Entity Status on the Dealer Entity List</p> <p>If COUNTERPARTY_TYPE = 3 (Dealer), 4 (IDBB) , 5 (ATS), 6 (BANK), 7 (Issuer) - Optional - If not empty, must be 20 characters alphanumeric</p>
CUSTOMER_ACCOUNT_ID	CR	<p>If COUNTERPARTY_TYPE = 1 (Client) or 2 (Non-Client) - This field and/or CUSTOMER_LEI must be populated - Printable ASCII, no comma, maximum of 30 characters</p> <p>If COUNTERPARTY_TYPE = 3 (Dealer), 4 (IDBB) , 5 (ATS), 6 (BANK), 7 (Issuer) - Optional - If not empty, printable ASCII, no comma, maximum of 30 characters</p>

Field	Req	Validator Check
ELECTRONIC_EXECUTION	R	Must be Y, y, N or n
TRADING_VENUE_ID	CR	If ELECTRONIC_EXECUTION = Y or y <ul style="list-style-type: none"> - Must be 20 characters alphanumeric - Must be in Entity list - Type in entity list must be "Dealer Member/ATS" or "IDBB"
QUANTITY	R	>=0.01
PRICE	CR	Must be greater or equal to 0.001 and less than or equal to 1999.9999999999 [4 Digits].[10 Digits]
REPO_CURRENCY	R	Must be 3 character string
REPO_RATE	R	If value begins with a numeric value (positive or negative), it must end with a % sign. If value doesn't begin with a numeric, can be a string of any printable ASCII character except comma. Maximum of 30 Characters.
REPO_HAIRCUT	R	Float [4 Digits].[10 Digits]
REPO_CSI_TYPE	R	Must be 1,2,3 or 4
REPO_CSI_ID	CR	If REPO_CSI_TYPE = 1 (CUSIP): <ul style="list-style-type: none"> - Must be of length 9 - Characters must be printable ASCII (0x20 - 0x7E), excluding comma - Check-digit must be valid - The first and second character must not be letter If REPO_CSI_TYPE = 2 (ISIN): <ul style="list-style-type: none"> - Must be length 12 - Characters must be alphanumeric - Check-digit must be valid If REPO_CSI_TYPE = 3 or 4 <ul style="list-style-type: none"> - Can be length 12, 9 or blank
RELATED_PTY	R	Must be Y, y, N or n
NON_RESIDENT	R	Must be Y, y, N or n
TRI-PARTY_REPO	R	Must be Y, y, N or n

4.7 File Receipt

Two file receipts will be made available for the Reporting Entity upon file submission. The first will be an automated email file receipt that will be sent to the email address attached to the submission user. The receipt email will contain the name of the file, user, time of submission, number of transactions as well as the results of the validation process.

The second will be a text log file with the same content as the body of the email but uploaded to the submission directory of the user on the MTRS 2.0 Gateway. These log files will have the following naming convention.

- HHMMS\$sss_SubmittedFilename.log
- Example:
 - Reporting Entity submission at 10:20:05.123 -
20140501_12345123451234512345_MM_DEBT.csv
 - Validation log file –
102005123_20140501_12345123451234512345_MM_DEBT.csv.log

The Reporting Entity is expected to retain the file receipts for audit purposes.

4.8 File Delivery Failure

A Reporting Entity will know if a file upload is unsuccessful if a file receipt email is not immediately received after a file is uploaded. Files with current date can be re-uploaded anytime up until the 10:00pm EST processing deadline.

For support contact information, see section 2.5.

4.9 Data Load Error Email

Once all submissions have been processed by CIRO's nightly ETL process, any transactions that could not be loaded are tabulated and sent out the following business day before 7:00am to all emails associated with the respective Reporting Entities. Reporting Entities are expected to address these trades and resubmit a correct version.

The following table lists possible trade load exceptions:

Table 6: Trade Load Exceptions

Error#	File type	Error type
1	Debt	Exception: ORIG_TRADE_ID value matched TRADE_ID in the ETL Error Table
2	Debt	Exception: ORIG_TRADE_ID value must match existing TRADE_ID that was previously stored in the database
3	Debt	Exception: Duplicate TRADE_ID – Across Multiple SourceFiles
4	Debt	Exception: Duplicate ORIG_TRADE_ID - Same SourceFile
5	Debt	Exception: Duplicate TRADE_ID - Same SourceFile
6	Debt	Exception: ORIG_TRADE_ID and REPORTING_DEALER_ID pair must be unique for the record
7	Debt	Exception: TRADE_ID and REPORTING_DEALER_ID pair must be unique for the record
8	Repo	Exception: Duplicate ORIG_REPO_ID - Same SourceFile
9	Repo	Exception: ORIG_REPO_ID and REPORTING_DEALER_ID pair must be unique for the record

Error#	File type	Error type
10	Repo	Exception: ORIG_REPO_ID value must match existing REPO_AGREEMENT_ID value that was previously stored in the database
11	Repo	Exception: Duplicate REPO_ID - Across Multiple SourceFiles
12	Repo	Exception: Duplicate REPO_ID - Same SourceFile
13	Repo	Exception: ORIG_REPO_ID value matched REPO_AGREEMENT_ID in the ETL Error Table
14	Repo	Exception: REPO_AGREEMENT_ID and REPORTING_DEALER_ID pair must be unique for the record

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