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MiFIR Transaction reporting technical instructions

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1 Version history

Version	Date	Change
1.0	09.12.2020	Initial version

2 Introduction

This transaction reporting technical instructions document complements ESMA's MiFIR reporting instructions [1] document on national level guidelines.

The connection details, naming conventions for files, file headers and file error codes are specified at national level.

3 Submission channels to FIN-FSA

The information shall be submitted to FIN-FSA through Bank of Finland's data collection services; either by filling the form in the service, sending a file through the service or sending the file over SFTP.

Production environment: <https://dcs.bof.fi>
Test environment: <https://test.dcs.bof.fi>

4 File description

Transaction report files are XML files that contain new and cancelled transactions.

Schemas for the XML files can be found from ESMA's webpage [1].

Guidelines for transaction reporting can be found from ESMA's webpage [2].

Transaction report files must comply with specifications concerning

- File naming convention
- File format (ZIP).

4.1 File naming convention

TR_SEIC_ORI_YYYYMMDD_RFSEQ.TYPE

Part	Content
TR	Stands for "Transaction Report"
SEIC	Submitting Entity Identification Code. 20 character LEI code (Legal Entity Identifier)
ORI	Originating System. 2 digits.



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	00 = FIN-FSA TRSII system
	01...99 = Submitting entity's (SE) system or department. Free to use and decide by the submitting entity. The number uniquely identifies the system or the department.
YYYYMMDD	Date when submitting entity created the file
SEQ	Sequence number. 4-digit daily sequencing number [0000-9999]. Should start from 0000 each day.
TYPE	ZIP

4.2 Feedback file naming convention

FF_<Base name of received file>_FFSEQ.TYPE
(ex. FF_TR_SEIC_ORI_YYYYMMDD_SEQ_FFSEQ.TYPE)

Feedback per file, will be sent to each transaction report file respectively.

Segment	Content
FF	Stands for "Feedback on File".
<Base name of received file>	Name of the original file to which the feedback relates, without the file type.
FFSEQ	Sequence number of the feedback.

4.3 Daily feedback file naming convention

FD_TR_SEIC_ORI_YYYYMMDD_FFSEQ.TYPE

Feedback for transaction reports, that didn't receive 'Accepted' or 'Rejected' feedback. Will be sent once per day (for each SEIC + ORI combination respectively).

Segment	Content
FD	Stands for "Feedback, Daily"
YYYYMMDD	Date when FIN-FSA system created the feedback.

4.4 File level error codes

ErrorCode	ErrorMessage	ExplanationCorrectiveAction
FIX-001	File name has an illegal syntax.	Correct the filename so that it complies to the file name convention.
FIX-002	The date does not exist or is in the future.	Correct the date.
FIX-003	The file has already been submitted.	The duplicate file is ignored. If the file comprises new transaction reports, include them in a report file with a different sequence number.



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FIX-004	The file has an illegal extension.	Correct the filename so that it complies to the file name convention.
FIX-005	The file is larger than the allowed [x] MB.	Split the report file into two or more report files.
FIX-008	The file can't be decrypted.	Ensure that the file is properly encrypted. Check the encryption keys you are using or your encryption program. The encryption key might be outdated or unknown to us. Also make sure the correct hashing algorithm has been used.
FIX-009	The file can't be decompressed.	
FIX-010	The file is not properly signed.	Ensure that the file is properly signed. Check the keys you are using. The key might be outdated or unknown to us.
FIX-011	The SEIC is invalid.	Correct the SEIC in the file so that it is a valid legal entity identifier as defined in ISO 17442.
FIX-013	The recipient country, specified in the header, is incorrect.	Ensure that the recipient is the country code of the country of the CA to which the file is submitted.
FIX-014	The report file name is incorrect.	Correct the name of the compressed report file so that it matches the name of the archive file and has the proper extension.
FIX-015	The archive file does not contain only one report file.	Correct the contents of the archive file so that it contains only one report file.
FIX-016	The Submitting Entity is not authorised to report on behalf of the Executing Entity.	Ensure that it has been registered by the Executing Entity or the FSA that the Submitting Entity is authorised to report on behalf of the Executing Entity.



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4.5 File headers

4.5.1 FF file BizMsgldr:

<SEIC>_<ORI><YYMMDD><RFSEQ><FFSEQ>

<SEIC>	<SEIC> part of the feedback file name.
<ORI>	<ORI> part of the feedback file name.
<YYMMDD>	<YYYYMMDD> part of the feedback file name. Century has been removed.
<RFSEQ>	<RFSEQ> part of the feedback file name.
<FFSEQ>	<FFSEQ> part of the feedback file name.

Example:

Feedback file name:

FF_TR_12340012345678901269_01_20170407_0092_01.ZIP

<BizMsgldr>: 12340012345678901269_01170407009201

(35 characters)

4.5.2 FD file BizMsgldr

Feedback daily file name will be used to derive the ID according to following:

<SEIC>_<ORI><YYMMDD><FDSEQ>

<SEIC>	<SEIC> part of the feedback file name.
<ORI>	<ORI> part of the feedback file name.
<YYMMDD>	<YYYYMMDD> part of the feedback file name. Century has been removed.
<FDSEQ>	<FDSEQ> part of the feedback file name.

Example:

Feedback file name:

FD_TR_12340012345678901269_01_20170407_0136.ZIP

<BizMsgldr>: 12340012345678901269_01201704070136

(33 characters)



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4.5.3 Feedback file MsgRptldr

MsgRptldr uniquely identifies the transaction report file in which the transaction was reported.

The ID will be derived from the transaction report file:

<SEIC>_<ORI><YYMMDD><RFSEQ>

<SEIC>	<SEIC> part of the transaction report file name.
<ORI>	<ORI> part of the transaction report file name.
<YYMMDD>	<YYYYMMDD> part of the transaction report file name. Century has been removed.
<RFSEQ>	<RFSEQ> part of the transaction report file name.

Example:

Transaction report file name:

TR_12340012345678901269_01_20170407_0136.ZIP

<MsgRptldr>: 12340012345678901269_011704070136

(33 characters)



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5 References

1. <https://www.esma.europa.eu/policy-rules/mifid-ii-and-mifir/mifir-reporting-instructions>
2. https://www.esma.europa.eu/sites/default/files/library/2016-1452_guidelines_mifid_ii_transaction_reporting.pdf
3. https://www.esma.europa.eu/sites/default/files/library/esma65-8-2594_annex_1_mifir_transaction_reporting_validation_rules.xlsx