



MiFIR Transaction reporting

TECHNICAL SPECIFICATIONS for Northern Transaction Reporting System (NTRS)

Version 1.0

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The Dutch Authority for the Financial Markets

The AFM is committed to promoting fair and transparent financial markets.

As an independent market conduct authority, we contribute to a sustainable financial system and prosperity in the Netherlands.

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1. Background

Under MiFIR¹ each investment firm in a transaction chain is responsible for reporting data relating to transactions executed in financial instruments (and all instruments where the underlying is a financial instrument traded on a trading venue) that are traded or admitted to trading on a trading venue (regulated market, MTF or OTF). Such transactions must be reported regardless of the place of execution². The data from these transactions should be reported to the AFM in a complete and accurate manner before the end of the next business day at the latest.

Entities that must meet MiFIR transaction reporting requirements include:

- Investment firms that execute transactions in:
 - Financial instruments admitted to trading or traded on a trading venue
 - Financial instruments where the underlying is a financial instrument traded on a trading venue
 - Financial instruments where the underlying is an index or a basket composed of financial instruments traded on a trading venue
- Investment firms that transmit orders³ involving such instruments for execution, if and only if:
 - An item of reportable information, is not transmitted to the next link in the execution chain (RTO + discretionary management)
- Trading venues on behalf of:
 - Members that are not investment firms as defined by MiFID

The contents of the transaction data and the specific requirements are described in the *Commission Delegated Regulation (EU) 2017/590*. Furthermore, the European Securities and Markets Authority (“ESMA”) published in October, 2016 the final report “*Guidelines on transaction reporting, reference data, order recordkeeping and clock synchronization*”, which includes examples on how to report transaction data in different situations⁴.

As from 3 January 2018 onwards, the AFM enables three types of entities to connect to the reporting system NTRS:

- Investment firms that are subject to the reporting obligation and that wish to report their transactions directly to the regulator
- ARMs that report to the regulator (provided they are authorised by their home regulator) transactions carried out by investment firms

¹ As part of the MiFID II legislation

² These and other requirements for the transaction reporting are described in article 26 MiFIR.

³ Described in Article 26 (4) MiFIR.

⁴ [Guidelines on transaction reporting, order record keeping and clock synchronisation under MiFID II \(europa.eu\)](https://www.esma.europa.eu/press-news/esma-news/2016-10-20-guidelines-on-transaction-reporting-order-record-keeping-and-clock-synchronisation-under-mifid-ii)

- Trading venue operators, which are required to report to the (home) regulator transactions carried out on the venue by non-MiFID members or who report transactions concluded on their trading venue on behalf of investment firms.

Further information and links to key documents (Delegated Regulation 2017/590 of 28 July 2016, ESMA Guidelines) can be found on the AFM website:

[Transactierapportages \(afm.nl\)](https://www.afm.nl/transactierapportages)

2. Test reporting in the NTRS system

This document contains the technical specifications needed for Submitting Entities to connect and report to the transactions reporting system used by the AFM for the MiFIR transaction reporting.

Each Competent Authority is responsible for their own specifications and therefore this is not specified by ESMA.

The details of these specifications may change over time and this document will consequently be updated. Please make sure you use the latest version.

2.1 Application to open an account for the test environment

In order to be able to connect and report to the NTRS's test environment, the AFM requires some information from the submitting entity. The information should be sent to us using the registration form found at the AFM website⁵ (This link can also be found in Annex 1).

Once an account has been created in the system, the account information needed to connect to AFM's HTTPS/SFTP server will be sent to the contact person specified on the form.

The test environment will be updated with new versions of the system several times during the year.

⁵ [NTRS Registration Form \(afm.nl\)](https://afm.nl)

3. Testing procedures

All reporting entities need to conduct tests in order to verify the ability to report a file without any validation errors. Only those entities who are able to report without errors will be granted access to the production environment. The reporting entity needs to confirm this in writing, and they need to deliver the transaction and corresponding feedback file(s) for a representative sample of the traded instruments.

Please be aware that in order to be able to fulfill the reporting obligation under article 26 MiFIR, a production account is required. It is the sole responsibility of the reporting entity to timely obtain such an account and failing to do so could lead to enforcement measures by the AFM.

Please make sure that all transactions reported in the test environment are test transactions that do not involve an actual activity of the entity subject to the obligation and contains only fictive data.

3.1 Core set of tests to be performed

The AFM requires to execute the following tests:

1- **Issuance of a transaction reporting file**

Test: issuance by the reporting entity of a transaction reporting file in XML format as defined by ESMA.

Purpose: make sure the file sent by the reporting entity complies with the XSD schema required by ESMA.

2- **Cancellation of a transaction report:**

Test: cancellation of one or more transaction reports sent in one or more transaction reporting files.

Purpose: make sure the reporting entity has understood the reporting steps required in a situation where a transaction report is cancelled.

In addition to testing the technical aspect of the reporting, the entity is also required to test reporting associated with market activity or client's activity (in the case of an ARM/Venue). For example, an investment firm should execute tests covering:

- all the financial instrument types that it trades and that come within MiFIR's reporting scope, including equities, bonds, listed derivatives and OTC derivatives (such as CDS, CFDs, forwards, swaps and options)
- all execution approaches, including dealing on own account or for a client and matched principal trading, both algorithmic and non-algorithmic
- transmission or non-transmission of all reportable information to the next link in the execution chain

- all remitting information systems

Please be aware that NTRS can process files simultaneously. Therefore, in case of incorrect reporting, cancelled transactions have to be processed before the updated transaction is submitted.

3.2 Responsibility

Under Article 26.7 of MIFIR, investment firms are responsible for the completeness, accuracy (the transaction reporting fields should be in line with the underlying business activity) and timely submission of the reports which are submitted to the competent authority, whether they report directly or through an ARM.

By way of derogation from that responsibility, where an investment firm reports details of those transactions through an ARM, the investment firm shall not be responsible for failures in the completeness, accuracy or timely submission of the reports which are attributable to the ARM.

Investment firms must nevertheless take reasonable steps to verify the completeness, accuracy and timeliness of the transaction reports which were submitted on their behalf.

Under MiFIR, the AFM expects institutions to take steps under their sole responsibility and on their own initiative to conduct tests before going live, in the event of material changes to their activities (e.g. new asset class, connection to a new trading venue) or to their information systems (e.g. technical migration, software changes). The test environment will remain available after obtaining a production account.

3.3 Control process and reconciliation

Investment firms shall have arrangements in place to, among other things, ensure that their transaction reports are complete and accurate. Those arrangements shall include testing of their reporting process and regular reconciliation of their front-office trading records against data samples either provided to them by their competent authorities or, in case competent authorities do not provide data samples, against the information contained in the transaction reports that have been submitted to the competent authorities.⁶

There is no possibility to reconcile in the test and production environment. The AFM doesn't provide data samples on a regular bases, investment firms are therefore required to reconcile their front-office trading records against the information contained in the transaction reports that they have submitted. However, upon request and in specific cases the AFM can provide a data sample.

⁶According to article 15.3 and 15.4 of the Commission Delegated Regulation (EU) 2017/590 of 28 July 2016 supplementing Regulation (EU) nr. 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the reporting of transactions to competent authorities http://ec.europa.eu/finance/securities/docs/isd/mifid/rts/160728-rts-22_en.pdf

3.4 Connectivity specification

The file format is .xml. After compressing the .zip file can be submitted to AFM HTTPS/SFTP server.

The transactions in the Transaction Reports must use as trading date (T) a date no more recent than the last (working) day before the day of uploading the transaction report.

By connecting to AFM's HTTPS/SFTP server, the server automatically encrypts the connection using a pre-installed certificate.

IP-address and DNS to the test environment and HTTPS/SFTP-folder structure will be provided when applying for an account to the environment, you can find the instructions in this document.

3.5 Reference data

The tests will be conducted against an extended set of reference data of ESMA Financial instruments (FIRDS) and Legal Entity Identifier codes (GLEIF). This reference data will be updated monthly with the most recent ESMA data set. Therefore please use a trade date for each transaction older than 2 months to ensure you will test against the most recent ESMA set.

In order to be able to report transactions, both the reporting company and legal entities on whose behalf a transaction has been executed must have an LEI code.

When a new reporting company (Submitting Entity) is registered in the system, the company's LEI code is used to create an account with the same name as the LEI code. In order to be able to test the connection to and reporting of transactions via the NTRS system, the companies that perform tests must use this LEI code in the Transaction Reports both for the Submitting Entity and the Executing Entity. In the production system, the Submitting and Executing Entity LEI doesn't have to be the same as long as a relationship between the ARM/venue and the executing entity is established.

3.6 Software developers

Also software developers who are building transaction reporting systems for investment firms, are able to register in the test environment. However, these companies will never get access to the production system. Therefore the investment firms, for whom the system is developed, should also register during the testing period and execute their testing.

3.7 IP address/range

An exception must be added in AFM's firewall to be able to access the system's HTTPS/SFTP server. It is possible to specify up to four individual IP addresses that will have access, or a network range that is limited by a subnet mask. Be aware that in case you intent to use both HTTPS and SFTP, you have to specify both the internet access point for your HTTPS traffic as for the internet point for your SFTP

traffic, as these are likely to differ. The requests about the whitelisting will be executed within a few business days.

3.8 Gain access to the NTRS production environment

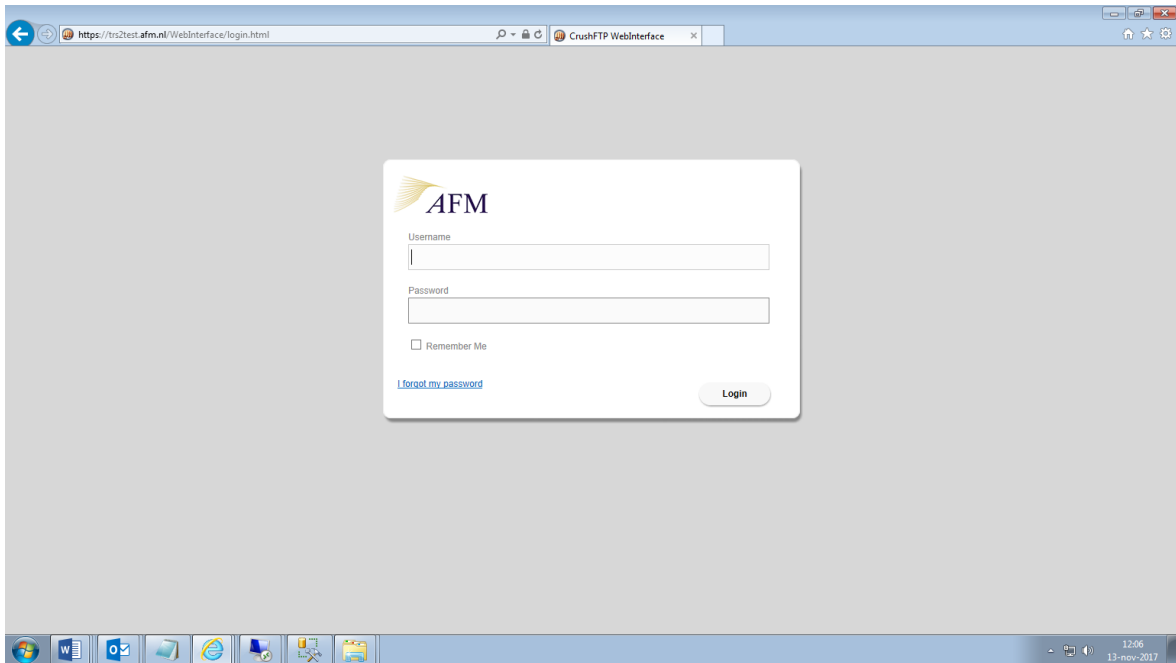
After successfully completing the tests in this paragraph the reporting entity is requested to complete and submit the form [Request access to NTRS production environment \(afm.nl\)](#) to the AFM via e-mail (mb_trs@afm.nl) in order to be granted access to the NTRS production environment. After correct receipt and assessment of this form the AFM will provide you with a production account and necessary additional information to gain access to the NTRS production environment.

4. Instructions to access the NTRS test environment

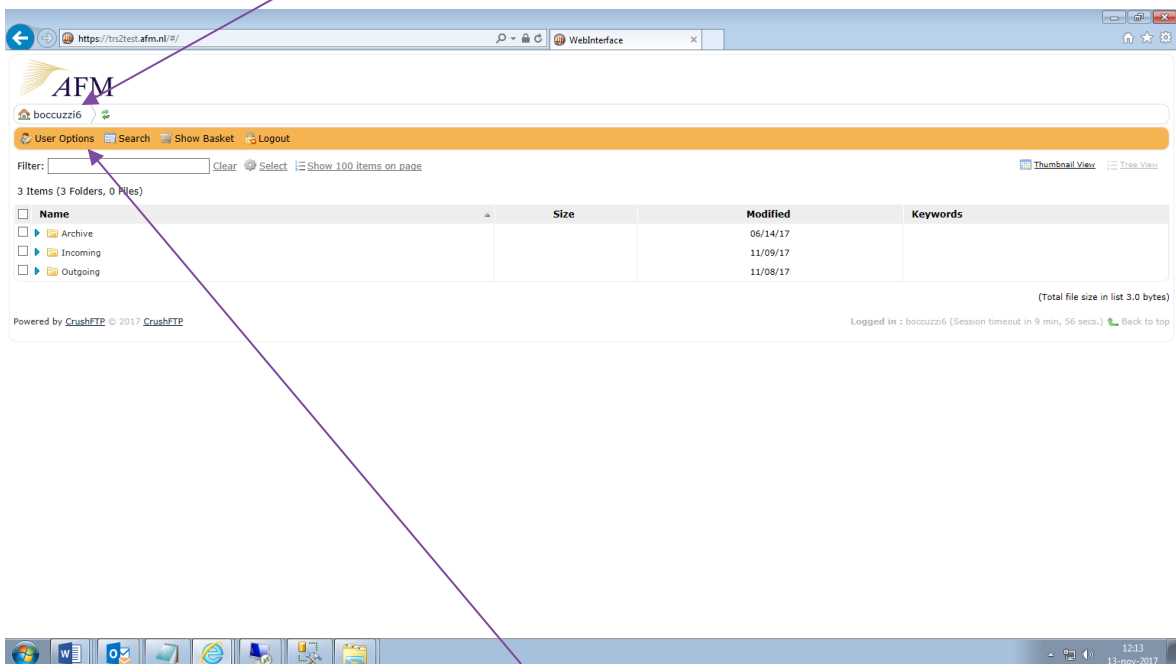
These instructions are for connection through Web Upload. For SFTP connection you can use the same IP address.

Go in your Internet browser to URL: <https://trs2test.afm.nl> (IP address: 109.233.24.44)

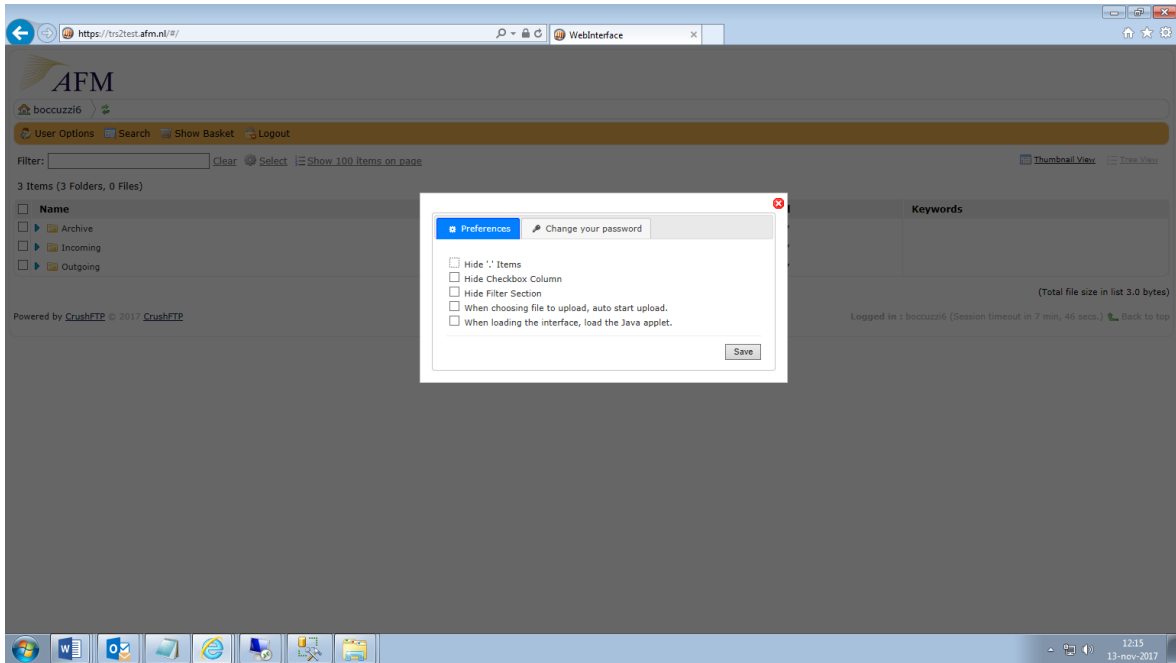
Log in with the username and password provided by the AFM:



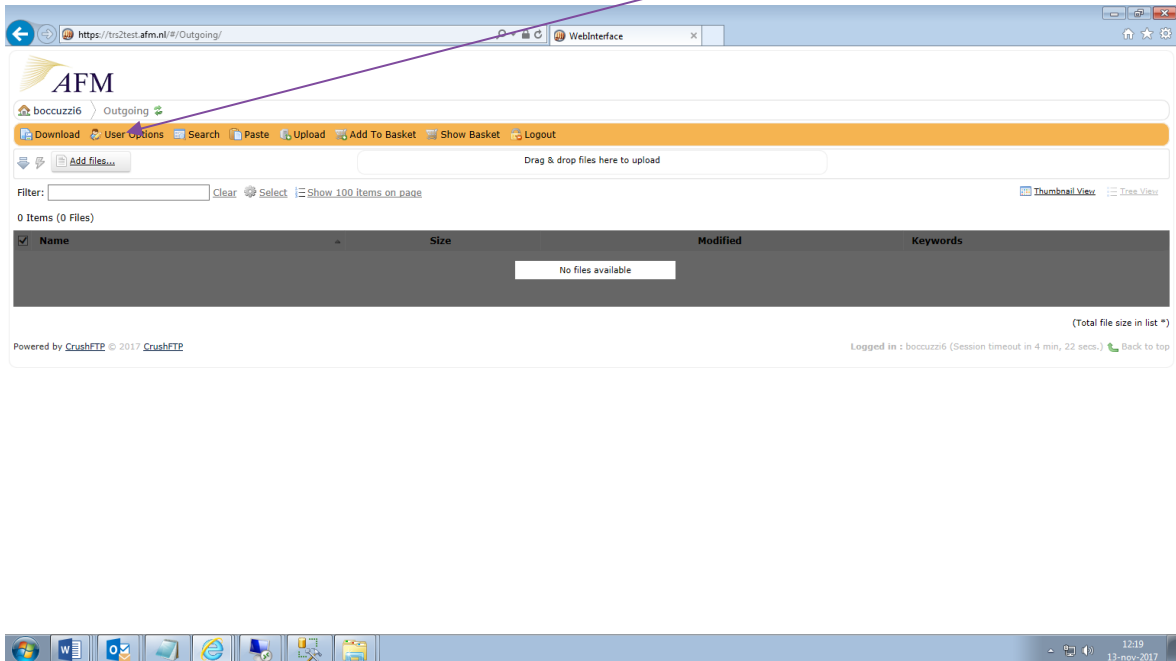
You can find your username on the left side of this screen.



Change the password by clicking on User Options:

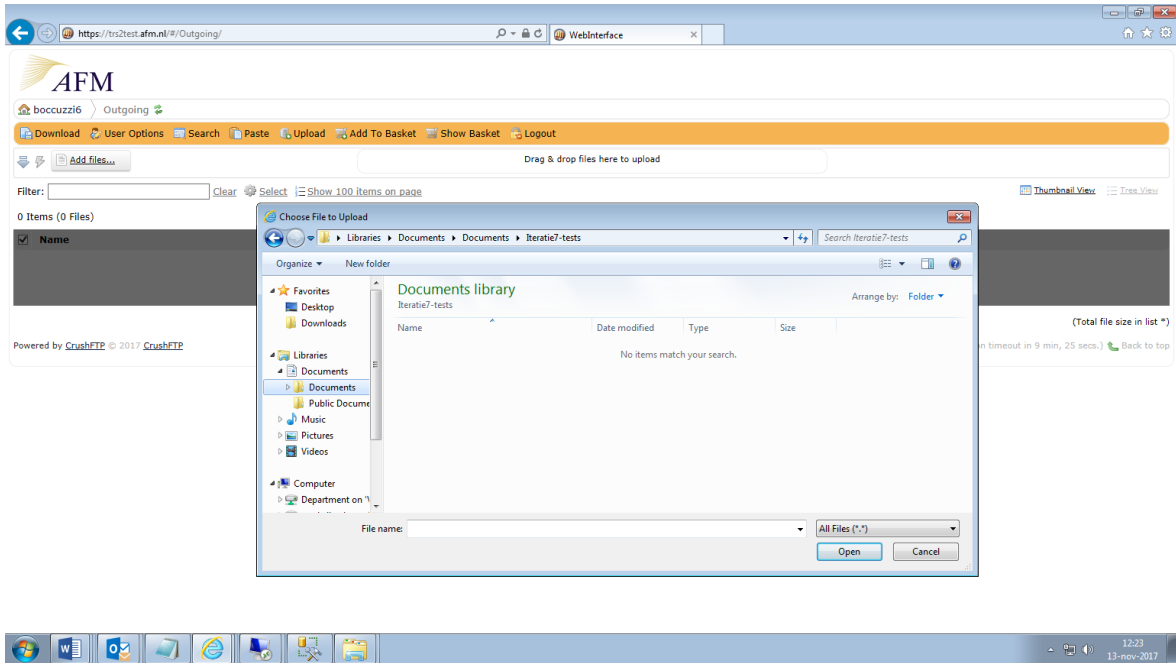


Click on the directory Outgoing in order to upload your files. Please note: you need to be IN the Outgoing directory in order to upload! Only then will you be able to see Add files..... in the left corner.

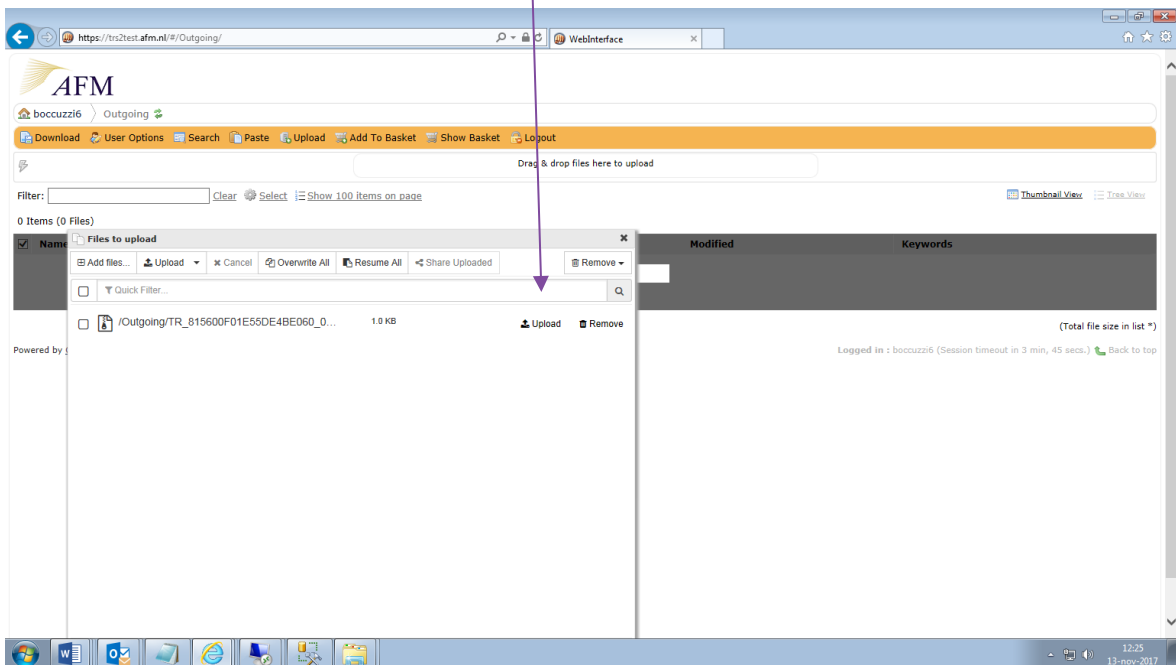


Click on Add files..... and you will gain access to your local directory. Go to the directory where the files, that you want to upload, are stored.

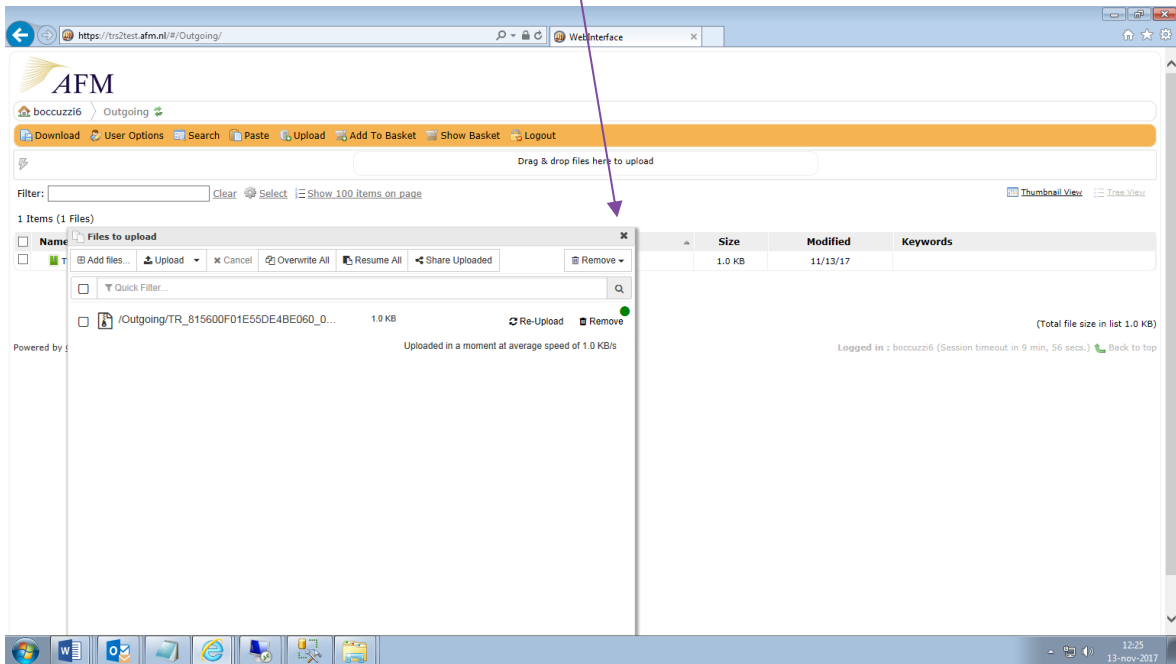
The files need to be zipped.



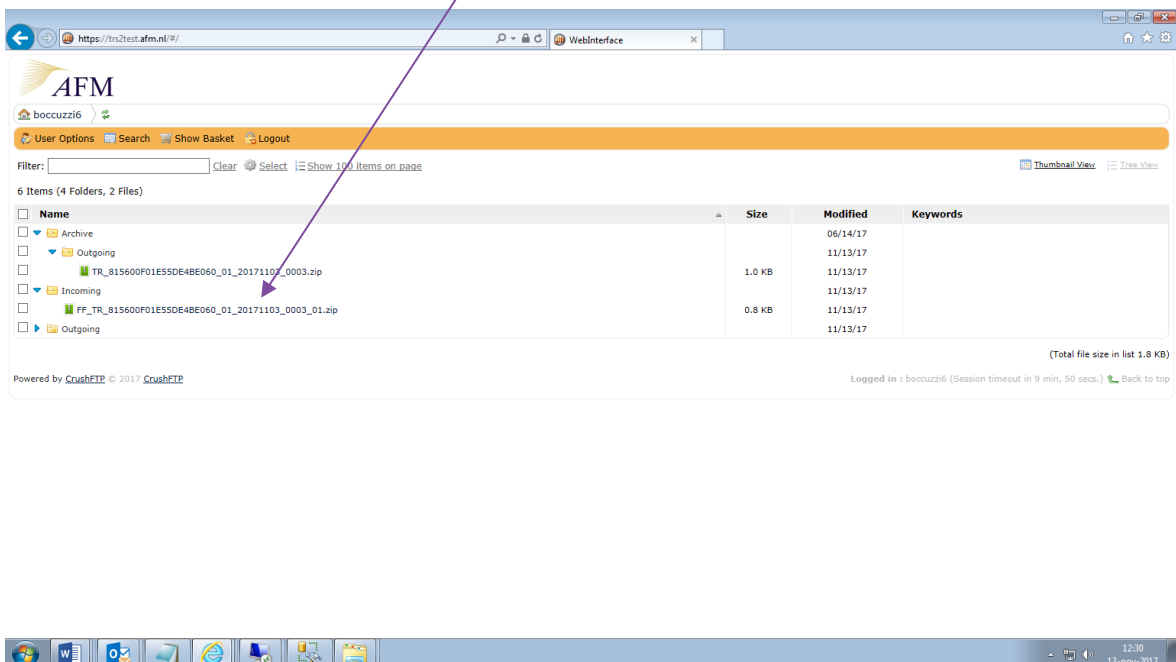
When you see the screen below, click on Upload (behind Outgoing/ "filename").



After you uploaded the file, you can delete (use 'x') the pop-up 'Files to upload'.



The files which are placed in the Outgoing directory, will be collected by the system and immediately processed. The file will be moved from the Outgoing directory and placed in the Archive/Outgoing directory. After validation and processing a zipped feedback-file will be placed in the Incoming directory. The name of the feedback-file is always FF_“original filename”_01. If you upload the same file again, the sequence number behind the feedback-filename will be raised by 1.



You can download the feedback-file by clicking on the feedback-file in the Incoming directory.

https://trs2test.afm.nl/#/ WebInterface

AFM

boccuzzi6

User Options Search Show Basket Logout

Filter: Clear Select Show 100 items on page Thumbnail View Tree View

6 Items (4 Folders, 2 Files)

Name	Size	Modified	Keywords
Archive		06/14/17	
Outgoing		11/13/17	
TR_815600F01E55DE4BE060_01_20171103_0003.zip	1.0 KB	11/13/17	
Incoming		11/13/17	
FF_TR_815600F01E55DE4BE060_01_20171103_0003_01.zip	0.8 KB	11/13/17	
Outgoing		11/13/17	

(Total file size in list 1.8 KB)

Powered by **CushFTP** © 2017 **CushFTP** Logged in : boccuzzi6 (Session timeout in 9 min, 51 secs.) Back to top

Do you want to open or save FF_TR_815600F01E55DE4BE060_01_20171103_0003_01.zip (777 bytes) from trs2test.afm.nl?

Open Save Cancel

12:31 13-nov-2017

https://trs2test.afm.nl/#/ WebInterface

AFM

boccuzzi6

User Options Search Show Basket Logout

Filter: Clear Select Show 100 items on page Thumbnail View Tree View

6 Items (4 Folders, 2 Files)

Name	Size	Modified	Keywords
Archive		06/14/17	
Outgoing		11/13/17	
TR_815600F01E55DE4BE060_01_20171103_0003.zip	1.0 KB	11/13/17	
Incoming		11/13/17	
FF_TR_815600F01E55DE4BE060_01_20171103_0003_01.zip	0.8 KB	11/13/17	
Outgoing		11/13/17	

(Total file size in list 1.8 KB)

Powered by **CushFTP** © 2017 **CushFTP** Logged in : boccuzzi6 (Session timeout in 8 min, 55 secs.) Back to top

The FF_TR_815600F01E55DE4BE060_01_20171103_0003_01.zip download has completed.

Open Open folder View downloads

12:32 13-nov-2017

5. File naming convention

This file naming convention must be followed in order for submitted files to be processed by the system.

5.1 TRANSACTION FILE

5.1.1 TR_SEIC_ORI_YYYYMMDD_SEQ.TYPE

Segment	Content
TR	Stands for "Transaction Report" TR_SEIC_ORI_YYYYMMDD_SEQ.xml TR_SEIC_ORI_YYYYMMDD_SEQ.zip
SEIC	Submitting Entity Identification Code. Legal entity identifier (LEI) as defined in ISO 17442 (20 alphanumeric characters).
ORI	The originating system or department of the file. A 2-digit number. 00 = The NTRS system. Reserved for future use. 01...99 = Department or system at the SE. Used for uploaded files or files sent from a SERS (automated). The number uniquely specifies the department that created and sent the file.
YYYYMMDD	Date the file was created by the Submitting Entity.
SEQ	Sequence number. A 4-digit sequence number [0000-9999]. Starts over every day.
TYPE	File type. We expect .zip files only, containing an .xml file.

5.2 FEEDBACK FILES

5.2.1 File feedback: FF_TR_SEIC_ORI_YYYYMMDD_SEQ_VER.TYPE

Segment	Content
FF	Stands for "Feedback File" FF_TR_SEIC_ORI_YYYYMMDD_SEQ_VER.TYPE
SEQ	Sequence number. Same as the original transaction file
VER	Version number two digits.

5.2.2 Daily feedback: FD_TR_SEIC_ORI_YYYYMMDD_VER.TYPE

Segment	Content
FD	Stands for “Feedback Daily”.
VER	Version number; generated by NTRS

6. Management of feedback

When a file is submitted and processed, a file validation is performed. This validation verifies whether the files meets the specified XML criteria. Please refer to chapter 7 for more information on the validation errors. In case a file is not rejected based on the file validation, a transaction validation will be performed on each transaction in the file. An overview of the validations that are performed can be found on the ESMA website⁷. The result of both validations are included in the feedback file. Please review the feedback files carefully as they contain important information in relation to the submissions.

6.1 Feedback files

NTRS generates two types of feedback files:

1. The first type will be generated immediately after a transaction file is processed⁸ and includes the feedback for the submitted file only. The name of these feedback files will start with 'FF' and will include the name of the corresponding transaction file. In case there were no issues in the file validation, the file will include feedback for each transaction submitted in the original file. This feedback for the transactions can have a temporary status (Received⁹ or Pending¹⁰) or a definitive status (Accepted or Rejected).
2. The second type will be generated maximal once a day and the name of these files start with 'FD'. These files will solely be generated when the status of transactions changes. In case a transaction was provided with a pending status, NTRS will verify whether the instrument becomes available in FIRDS within the subsequent 7 business days. If that is the case the transaction will be accepted (if all other validation rules are passed) on the date NTRS identifies the relevant record. If the record is not present after 7 days, the transaction file will be rejected. Transactions with a received status will be validated on T+1.

6.2 Rejections

In case a file or a transaction is rejected, please ensure that the submitted information meets all the requirements. More information in this respect can be found on the ESMA page on MiFIR reporting¹¹. In this paragraph, we want to provide more information on the transaction validation error CON-412 (Instrument or MIC is not valid in reference data on transaction date). This error can be the result of different causes. To validate the information provided in field 41, the transaction information is

⁷ Please refer to the section 'ESMA links' on [MiFIR Reporting \(europa.eu\)](https://www.esma.europa.eu) for the last version of the validation file.

⁸ Please note that, depending on the number of files submitted by reporting entities, it can take time before the system processes the submitted file.

⁹ A received status will, for example, be provided when a transaction file is uploaded before T+1. The reason for this is that the FIRDS files, which are used for validation purposes, will be available at T+1 in production.

¹⁰ A pending status will occur if the instrument in question is not yet available in FIRDS. This will be explained further in paragraph 6.1.

¹¹ Please refer to the MiFIR Transaction Reporting section of the page [MiFIR Reporting \(europa.eu\)](https://www.esma.europa.eu) for the Technical Reporting Instructions as well as footnote 7 for the validation rules on transaction level.

reviewed against the information of the Financial Instruments Reference Data System (FIRDS¹²). Trading Venues and Systematic Internalisers (SIs) have to submit reference data to FIRDS for all the ISINs that are traded on their platform¹³. As a result, the validation error can be caused by (missing) information of Trading Venues and SIs but also by an incorrect transaction report. Before the different reasons that could trigger the error are explained further please find some more information on the field and the validation rule below.

Field 41 is described in RTS 22 as follows:

"Instrument identification code - Code used to identify the financial instrument This field applies to financial instruments for which a request for admission to trading has been made, that are admitted to trading or traded on a trading venue or on a systematic internaliser. It also applies to financial instruments which have an ISIN and are traded on organised trading platform outside of the Union where the underlying is a financial instrument traded on a trading venue."

The information available in the ESMA validation rules provide the following information:

"Field is:

- 1. mandatory for transactions executed on a trading venue or with an investment firm acting as a SI or transactions in instruments that exist on the reference data list from ESMA¹⁴*
- 2. optional for transactions in instruments that do not exist on the reference data list from ESMA that are executed OTC or on organised trading platforms outside EEA"*

As well as:

"The instrument should be present in reference data for the trading date for the following transactions:

- 1. The transaction is executed on a trading venue within EEA (MIC code in field 36 belongs to a trading venue within the EEA);*
- 2. The transaction is an OTC transaction in instrument admitted to trading (field 36 populated with 'XOFF') and field 47 (Underlying instrument code) and 48 (Underlying index name) are not populated;*
- 3. The transaction is executed on a SI or an organised trading platform outside EEA and field 47 and 48 are not populated."*

In the case of transactions on EEA venues (point 1 above), the instrument should be valid on the particular trading venue where the transaction was executed. In the case of the other

¹² Please note that FIRDS can be accessed via the following link: [ESMA Registers \(europa.eu\)](https://europa.eu/esma/registers).

¹³ SIs only have to report reference data of instruments that are not traded on an EEA Trading Venue.

¹⁴ This refers to FIRDS.

transactions (point 2 and 3), the instrument should be valid on any (at least one) EEA trading venue or SI."

Hence, the following reasons can trigger a CON-412 error:

- The ISIN that was traded is not present in the Financial Instruments Reference Data System (FIRDS¹⁵) on trade date;
- The ISIN - MIC combination of the transaction is not present in FIRDS;
- The reported reference data of the ISIN in FIRDS is incorrect;
- The operating MIC is reported in the transaction file instead of the segment MIC;
- The reported trade date is incorrect;
- Other

In order to conclude what action to take please review the below:

- In case the ISIN is not present in FIRDS, the ISIN might not be reportable. Please refer to MiFIR article 26 for the scope of the MiFIR transaction reporting.
- In case the transaction is reportable, but the ISIN is not or incorrectly reported to FIRDS, please reach out to the Trading Venue or SI to discuss this matter.
- In case the information in the transaction file is incorrect, please update the information.
- In case none of the above is applicable please reach out to the AFM MiFIR transaction team and provide the analysis that was performed which led to this conclusion.

If it was concluded that the transaction is reportable, it should be reported again after the cause of the error was resolved.

¹⁵ Please note that FIRDS can be accessed via the following link: [ESMA Registers \(europa.eu\)](https://esma.europa.eu).

7. File validation controls and error codes

In addition to the validations imposed on the local flow by the ESMA Transaction reporting validation rules, the NTRS system validates transaction files submitted by reporters on structural (XML/XSD) correctness (see the table below). The file validations are conducted prior to the ESMA validations.

Control	Error code	Error message	Explanation and corrective action
File name syntax ¹⁶	<u>NLX</u> -001	The file name has an illegal syntax.	Correct the filename so that it complies with the file name convention.
Invalid date	NLX-002	The date does not exist or is in the future.	Correct the date.
Duplicate	NLX-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.
File extension	NLX-004	The file has an illegal extension.	Correct the filename so that it complies with the file name convention.
File size	<u>NLX</u> -005	The file is larger than the allowed [x] MB.	Split the report file into two or more report files (please, use up to 500.000 records per TR file)
Validity of Submitting Entity Identification Code (SEIC)	<u>NLX</u> -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.
Recipient country (only for TREM)	<u>NLX</u> -13	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.
Report file name	<u>NLX</u> -014	The report file has a different name	Correct the name of the compressed report file so that it

¹⁶ The syntax control comprises only checking number of characters, separators, and numeric format. Not if the actual content is valid.

		than the archive file.	matches the name of the archive file.
One report file per archive	<u>NLX-015</u>	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.
Reporting permission ¹⁷	<u>NLX-016</u>	The Submitting Entity is not authorized 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.
Correctness of Submitting Entity Identification Code (SEIC)	<u>NLX-017</u>	The SEIC is incorrect.	Correct the SEIC so that it is the LEI of the Submitting entity.
SEIC Validity	<u>NLX-018</u>	The Submitting entity, specified in the header, is incorrect.	Ensure that the Submitting Entity in the header, is the LEI of the Submitting Entity that submitted the file.
SEIC consistency	NLX-019	The Submitting Entity, specified in the report, is not the one that submitted the file.	Ensure that the Submitting Entity Identification code in the report, is the LEI of the Submitting Entity that submitted the file.
Decompression	FIL-101	The file cannot be decompressed.	Check your compression and correct the problem.
Single XML-file	FIL-102	The file contains more than 1 XML file.	Resend the files with only one XML file per Zip file.
File Name consistency	FIL-103	The name of the XML file is not consistent with the	Resend the file with the same name for the XML and Zip.

¹⁷ ARMs/Trading Venues (**submitting entity**) should ask the AFM the reporting permission for their MiFID firm (**executing entity**) members. Non-MiFID members do not need such permissions. The NTRS system separates MiFID firms from Non-MiFIDs on basis of investment Firm Indicator/IFI (MiFID = "TRUE", Non- MiFID = "FALSE"). If this error code occurs, please check whether the IFI is populated correctly.

		name of its container ZIP file.	
XML Header	FIL-104	The ISO 20022 Message Identifier in the BAH must refer to the latest schema approved.	Correct the Message Identifier according to the latest XSD schema.
XML File Structure	FIL-105	The file structure does not correspond to the XML schema	Check the result of the validation at FileErrors, it should correspond to formats defined in this document see XML chapter and resend the file.
Double submitting	FIL-107	File {0} has already been submitted once.	If the file has to be sent increase the sequence number and resend the file.
Single/Multiple version	FIL-108	The previous version of the file has been accepted.	Only one version of a file can be accepted by the receiving authority. If the previous version of the file has been accepted and there are changes to be made to the transactions included in the accepted version of the file, the sending authority shall include those changes in a file with a new sequence number.
Decryption	FIL-110	The file cannot be decrypted.	Check the encryption keys you are using, the encryption software and encrypt the file again and resend it.
Signature	FIL-111	The signature is not recognized as a valid signature.	Check the signature of the file and resend it.
Encryption	INT-001	Encryption key unavailable.	Encryption key unavailable.

Encryption key validity	INT-002	Encryption key outdated.	Encryption key outdated.

Annex 1 - Important links

Application form NTRS Registration Form (afm.nl)
The laws and regulations mentioned in this letter can be found on the AFM website Transactierapportages (afm.nl)
ESMA reporting instructions MiFIR Reporting (europa.eu)
ESMA MiFIR XML schemes https://www.esma.europa.eu/sites/default/files/library/esma65-8-2598_annex_2_mifir_transaction_reporting_iso20022_xml_schemas.zip
XML Scheme specifics: My standards https://www2.swift.com/mystandards/#/
ESMA Financial Instruments Reference database System (FIRDS) (public) ESMA Registers (europa.eu)
ESMA Q&A on MiFIR Reporting Q&A on MiFIR data reporting (europa.eu)
GLEIF Public Register LEI Search 2.0 (gleif.org)

Annex 2 - Sample xml transaction file (latest version)

IMPORTANT:

- Be sure to use the correct **xsd-schemes**
- Your **LEI** must be submitted in the correct places
- This file name must be TR_LEICODE¹⁸_NN_YYYYMMDD_NNNN.XML
- The transaction-id **TxId** must be unique.

```
<?xml version="1.0" encoding="UTF-8"?>
<BizData xmlns="urn:iso:std:iso:20022:tech:xsd:head.003.001.01">
  <Hdr>
    <AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01">
      <Fr>
        <OrgId>
          <Id>
            <OrgId>
              <Othr>
                <Id>LEI</Id>
                <SchmeNm>
                  <Prtry>LEI</Prtry>
                </SchmeNm>
              </Othr>
            </OrgId>
          </Id>
        </OrgId>
      </Fr>
      <To>
        <OrgId>
          <Id>
            <OrgId>
              <Othr>
                <Id>NL</Id>
                <SchmeNm>
                  <Prtry>Authority code</Prtry>
                </SchmeNm>
              </Othr>
            </OrgId>
          </Id>
        </OrgId>
      </To>
      <BizMsgIdr>some identification of this specific report (max length 35)</BizMsgIdr>
      <MsgDefIdr>auth.016.001.01</MsgDefIdr>
      <CreDt>2017-07-31T09:30:47Z</CreDt>
    </AppHdr>
  </Hdr>
  <Pyld>
    <Document xmlns="urn:iso:std:iso:20022:tech:xsd:auth.016.001.01">
```

¹⁸ The Legal Entity Identifier (LEI) should be a 20 character alphanumeric code. Please visit [GLEIF - LEI \(gleif.org\)](http://GLEIF - LEI (gleif.org)) for more information.

```

<FinInstrmRptgTxRpt>
  <Tx>
    <New>
      <TxId>ABCDEF123495</TxId>
      <ExctgPty>LEI</ExctgPty>
      <InvstmtPtyInd>>true</InvstmtPtyInd>
      <SubmitgPty>LEI</SubmitgPty>
      <Buyr>
        <AcctOwnc>
          <Id>
            <LEI>5967987LIEEXZX78M803</LEI>
          </Id>
        </AcctOwnc>
      </Buyr>
      <Sellr>
        <AcctOwnc>
          <Id>
            <LEI>5967123LIEEXZXGE3C16</LEI>
          </Id>
        </AcctOwnc>
      </Sellr>
      <OrdrTrnsmssn>
        <TrnsmssnInd>>false</TrnsmssnInd>
      </OrdrTrnsmssn>
      <Tx>
        <TradDt>2017-10-19T10:40:23Z</TradDt>
        <TradgCpcty>MTCH</TradgCpcty>
        <Qty>
          <Unit>1</Unit>
        </Qty>
        <Pric>
          <Pric>
            <MntryVal>
              <Amt Ccy="EUR">231.5</Amt>
            </MntryVal>
          </Pric>
        </Pric>
        <TradVn>XOSL</TradVn>
        <CtryOfBrnch>NO</CtryOfBrnch>
      </Tx>
      <FinInstrm>
        <Id>PLZEPAK00012</Id>
      </FinInstrm>
      <ExctgPrsn>
        <Prsn>
          <CtryOfBrnch>NO</CtryOfBrnch>
          <Othr>
            <Id>NO12300413ADAM#JONES</Id>
            <SchmeNm>
              <Prtry>CONCAT</Prtry>
            </SchmeNm>
          </Othr>
        </Prsn>
      </ExctgPrsn>
    </New>
  </Tx>
</FinInstrmRptgTxRpt>

```

```

    </Prsn>
  </ExctgPrsn>
  <AddtlAttrbts>
    <SciesFincgTxInd>true</SciesFincgTxInd>
  </AddtlAttrbts>
</New>
</Tx>

<Tx>
  <New>
    <TxId>ABCDEF123456</TxId>
    <ExctgPty>LEI</ExctgPty>
    <InvstmtPtyInd>true</InvstmtPtyInd>
    <SubmitgPty>LEI</SubmitgPty>
    <Buyr>
      <AcctOwnr>
        <Id>
          <LEI>5967567LIEEXZXGH6G95</LEI>
        </Id>
      </AcctOwnr>
    </Buyr>
    <Sellr>
      <AcctOwnr>
        <Id>
          <LEI>5967987LIEEXZXFMB26</LEI>
        </Id>
      </AcctOwnr>
    </Sellr>
    <OrdrTrnsmsn>
      <TrnsmsnInd>false</TrnsmsnInd>
    </OrdrTrnsmsn>
    <Tx>
      <TradDt>2017-10-19T10:40:23Z</TradDt>
      <TradgCpcty>MTCH</TradgCpcty>
      <Qty>
        <Unit>20</Unit>
      </Qty>
      <Pric>
        <Pric>
          <MntryVal>
            <Amt Ccy="EUR">512.3</Amt>
          </MntryVal>
        </Pric>
      </Pric>
      <TradVn>XOSL</TradVn>
      <CtryOfBrnch>NO</CtryOfBrnch>
    </Tx>
    <FinInstrm>
      <Id>GB00BV0MCF16</Id>
    </FinInstrm>
    <ExctgPrsn>
      <Prsn>

```

```
<CtryOfBrnch>NO</CtryOfBrnch>
<Othr>
  <Id>NO19987413FRED#FLINT</Id>
  <SchmeNm>
    <Prtry>CONCAT</Prtry>
  </SchmeNm>
</Othr>
</Prsn>
</ExctgPrsn>
<AddtlAttrbts>
  <SctiesFincgTxInd>true</SctiesFincgTxInd>
</AddtlAttrbts>
</New>
</Tx>
</FinInstrmRptgTxRpt>
</Document>
</Pyld>
</BizData>
```

Annex 3 - Contact details

Subject	Contact details
Technical and functional support	8:30 am to 6:30 pm on business days: <u>MiFIR Transactionreporting Department:</u> Email: mb_trs@afm.nl Telephone secretary office: +31(0)2 0797 250 0

The Dutch Authority for the Financial Markets

T +31(0)20 797 2000 | F +31(0)20 797 3800

PO Box 112723 | 1001 GS Amsterdam

www.afm.nl

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