

Commodity Position Reports

Reporting instructions for Trading Venues
and Investment Firms submitting position reports

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9.0	6/04/18	5: New Chapter added. Reference data to be submitted
10.0	01/01/21	Updated UK legislation references

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1 Introduction

Purpose of this document

The FCA has created this document to provide instructions for entities which will submit commodity derivative position reports to the FCA for processing. To gain a complete understanding of the position reporting regime for commodity derivatives, it is advisable that this document is read in conjunction with the MAR 10 sourcebook.

The FCA's Market Data Processor (MDP) system supports entities' reporting obligations set out in Article 58(1)(b) and 58(2) of MiFID as implemented in UK law by the Financial Services and Markets Act 2000 (Markets in Financial Instruments) Regulations 2017 (SI 2017/701) (the MiFI Regulations) and Chapter 10 of the FCA's Market Conduct sourcebook.

The UK MiFID framework obligation to make public and provide the FCA with a weekly report with the aggregate positions held by the different categories of persons for the various commodity derivatives traded on the trading venue (i.e. 'Commitment of Traders' reports) is not facilitated by the MDP system.

The UK MiFID framework requires Trading Venues (TV) to report a daily breakdown of the positions held by all persons on that venue in commodity derivatives and emission allowances, or their derivatives, and for investment firms trading in commodity derivatives or emission allowances (or their derivatives) outside a trading venue to report positions traded on TVs as well as their Economically Equivalent OTC (EEOTC) positions, as well as the positions of their clients through to the end-client. This enables the FCA to aggregate positions and determine if a position holder is in breach of a position limit.



2 Reporting principles

UK Trading Venues are required to send position reports to the FCA for each day that they are open for trading, or for investment firms on which they hold an EEOTC position. This includes any UK public holidays on which the TV is open. The TV must report the position of each position holder at the end of the trading day (day 'T').

If a TV is closed, then the FCA will carry forward positions from the previous working day. If an entity does not submit data for another reason, such as technical failure, then the FCA may choose to carry forward positions received from the entity from the previous reporting day.

MAR 10.4.3 sets out that Investment Firms (IFs) trading in commodity derivatives or emission allowances (including derivatives thereof) outside a trading venue, are required to send position reports for those contracts traded on an OTF, MTF or Regulated Market and EEOTCs to the FCA. To aid investment firms trading in a commodity derivative or emission allowance outside a trading venue in discharging their reporting obligations, we have created guidance in MAR 10.4.11 G, to clarify that such investment firms can use third parties to send position reports to the FCA, as follows:

- a. Under MAR 10.4.11 G (2), the investment firm may use a third-party technology provider to send us daily position reports through our MDP, provided it does so in a manner consistent with MiFID. The investment firm will retain responsibility for the completeness, accuracy and timely submission of the report and should populate the position reporting template with its own reporting entity identification (e.g. its own LEI). It should still complete and sign the MDP onboarding application form.
- b. Under MAR 10.4.11 G (4), the investment firm can arrange for its position reports for commodity derivatives, or emission allowance, traded on an OTF, MTF or Regulated Markets to be submitted on its behalf by a trading venue where the relevant commodity derivative or emission allowance is traded. The investment firm will retain responsibility for the completeness, accuracy and timely submission of the report and the report should be populated with the position holders ID own LEI.
- c. Investment firms which hold positions only in commodity derivatives, emission allowances, or derivatives thereof traded on an OTF, MTF or Regulated Market do not have an obligation to report under MAR 10.4.8 D. To the extent that an investment firm is a member, participant or client of a trading venue, it should report these positions, and those of its client chain, to the trading venue in accordance with MAR 10.4.7 D, which will then be reported to the FCA by the trading venue.

Use of delegation arrangements under MAR 10.4.11 G (4), will in effect help avoid potential double-reporting of positions.

Position limits apply to net positions in commodity derivatives. When calculating the net position in a particular commodity derivative, a person needs to aggregate the long and

short positions held in:

- d. that commodity derivative traded on a trading venue (article 3(2) UK RTS 21).
- e. commodity derivatives considered a 'same commodity derivative' (in accordance with the definition in Article 5 UK RTS 21)
- f. EOTC contracts (in accordance with the definition in Article 6 UK RTS 21)

A person shall determine separately the net position it holds in a commodity derivative for the spot month contracts and contracts for other months. Please refer to section 4 for further details on how to complete the position reports template.

Where a position has been reduced to zero, submitting entities must send a final position report containing a zero position to confirm this.

Reporting timeline

The specific steps and timings for position reporting are set out in the table below.

In summary, we will accept position reports from TVs and IFs from close of trading (day 'T') up to T+1 21:00 Coordinated Universal Time (UTC) (22:00 Central European Time (CET)). The FCA will only use the latest, valid reports received up until this time to calculate persons' positions.

Where the entity identifies an error in a report which has been submitted and accepted, we will accept amendments or cancellations to position reports which have previously been submitted, for up to five years after the trading day to which the report refers. We expect amended reports to be submitted as soon as possible, following identification of such errors. This enables the FCA to have as complete and accurate position report data as possible, if we wish to re-run any reports to re-calculate positions in the future.



Step #	Event	Date and time	Comments
1	End of trading day T	Day T (End of Trading Venue Day for T)	TVs must provide position reports on positions on their market as at the end of their trading day
2	Reference data for day T available to validate the content of position reports	Day T+1, 07:00 UTC (08:00 CET)	Reference data includes: instrument reference data: Legal Entity Identifier; Market Identifier Code. TVs/IFs will not receive final feedback concerning whether position reports have met validation rules until after T+1 07:00 UTC (08:00 CET)
3	Trading venues and Investment Firms submit position reports for day T	From Day T (End of Trading Venue Day for T) – Day T+1, 21:00 UTC (22:00 CET)	Position reports will not be validated until reference data is available at T+1 07:00 UTC (08:00 CET). IFs and TVs can resubmit reports during this window if their original reports are rejected, or to correct an error.
4	Deadline for submitting position reports	Day T+1, 21:00 UTC (22:00 CET)	Deadline for TVs/IFs submitting position reports.
5	Position limit breaches identified and notification sent to position holders	Day T+2, 07:00 UTC (08:00 CET)	FCA applies position limits to persons' positions and sends breach notification to position holder.
6	FCA takes action against position limit breaches	Day T+2 onwards	FCA will consider further action where position holders do not reduce their position below position limits.



FCA expectations

The FCA's expectations are that:

- g. TVs are best placed to ensure that the ISINs in position reports correlate with the commodity derivatives definition (i.e. ISINs correspond with the Venue Product Code), and are correctly assigned to spot month or other months.
- h. TVs should determine and publish Venue Product Codes for commodity derivatives and emission allowances. For example, IFs will need to know the corresponding Venue Product Code for reporting EEOTC positions related to a commodity derivative.
- i. IFs are in the best position to determine what an EEOTC for a commodity derivative is, based on the definition found in UK RTS 21.

3 Data Validation

The FCA system (MDP) will run data validation on all received position report files irrespective of the report's origin (TV, IF).

The system will process the submitted files continuously and perform automated data validation to ensure compliance with the rules in place. The system will also send a feedback file to the submitting entities regardless of whether or not the submitted position report file contains errors or not.

The system may reject a submitted file or an individual record in a valid file, depending on the type of error. If there are no errors, MDP will send to the submitting entities a feedback file stating that the submitted file is fully accepted.

Following successful validation of the file transmission and file format, content validation will only take place if reference data pertaining to that trading day is available. If at least one error for a specific record has been identified, the system will generate a feedback message for that record detailing all error codes and error messages that have been detected. This will be repeated for each record within the file (see Annex 3 – Content Validation Rules).

If reference data pertaining to that trading day is not yet available, the position report will be held until the reference data becomes available (see section 3 – Data Content Errors).

The feedback file Extensible Mark-Up Language (XML) messages are covered in section 3 – Feedback Files Fields.

The FCA will be ensuring that there is uniqueness within the submissions by creating a unique key for the position report by combining fields such as report reference number, date of trading day, venue product code and position holder ID.

Data transmission errors

When a TV / IF uploads a file to the system, the MDP Gateway uses filename pattern matching to validate incoming filenames. Filenames that do not match the expected patterns will be rejected at the Secure File Transfer Protocol (SFTP) level and a standard 'Access Denied' error will be returned.

The correct file-naming conventions can be found in Annex 2 – Submitting Entity to MDP.



Data format and file errors

When the data transmission validations are passed successfully, the MDP will check that the submitted file complies with the file and format validation specification.

Trading Venues and Investment Firms shall only submit files after having performed successful XML-validation against the XML-schema defined by us (Annex 1: XML Schemas). Additionally, the MDP will perform XML validation of files received. The schema enforces a limit of 500,000 records per file. If the file submission contains more than 500,000 records, it will have to be split into separate file submissions so as to avoid breaching this record limitation number.

If an error is identified at this stage then the processing stops, all records contained in the file are rejected, and a feedback message explaining the reason for rejection is sent to the submitting entity. The submitting entity must rectify the XML validation errors and resubmit all the records.

Annex 3 – File Validation Rules, for the applicable format and file validation rules, and how different file statuses are used in conjunction with different file errors.

Correcting an invalid file

As soon as the MDP begins file validation, the filename of the zip file is persisted in the system. After this point in processing, the filename cannot be reused without being considered a duplicate filename and being rejected (FIL-107). This is the case even when the original file is rejected with a FIL error. Note that the filename is not persisted in the event of an 'Access Denied' error message from the MDP gateway server.

Strict file sequencing is enforced through time of receipt and the file naming conventions, (refer to Annex 2: File Naming Conventions) with each file explicitly referencing its predecessor. Where a submission fails a file validation rule, all subsequent submissions will be processed in order of receipt until a file with an acceptable filename, referencing the last file successfully processed, is found.

Where a file has been rejected with a file error, none of the position reports within that file will have been processed by the MDP. If the submitting entity determines the file should be resubmitted to the MDP then, where possible, the filename on the original submission should be used with an incremented version number. If resubmission becomes overly complex – for example errors relate to the version number - it is advisable to restart processing by using a new sequence number, provided that the previous-sequence-number refers to the sequence number in the last successfully processed file.

The example below (Figure 1) shows a series of position report submissions in the order they were received by the MDP. It shows how the MDP will respond to file and gateway errors, and how submitting entities should rename files on resubmission to avoid triggering further file errors due to incorrect filenames.

See Annex 3 – File Validation Rules for details of position report file errors and for details of which file statuses are associated with those file errors.

Figure 1 - Correcting invalid files examples

	Filename	File status	File error	Comments
A	TXMPL_DATCPR_ NCAGB_000004-0-000003_18	ACPT	-	File accepted without issue
B	TXMPL_DATCPR_ NCAGB_000005-0-000004_18	CRPT	FIL-101	Decompression issue
C	TXMPL_DATCPR_ NCAGB_000006-0-000005_18	RJCT	GBX-020	A file with sequence number 000005 was received but 000005 was not the sequence number of the last successfully accepted file
D	TXMPL_DATCPX_ NCAGB_000007-0-000006_18	Access Denied		MDP gateway error due to invalid filetype on filename (DATCPX)
E	TXMPL_DATCPR_ NCAGB_000008-0-000007_18	RMDR	FIL-109	000007 sequence number was never received and processed successfully by MDP; it was rejected at the FTP level, therefore it cannot be used in the previous sequence number
F	TXMPL_DATCPR_ NCAGB_000005-0-000004_18	RJCT	FIL-107	Decompression issue has been fixed but filename has been received before
G	TXMPL_DATCPR_ NCAGB_000005-1-000004_18	ACPT	-	Incremented version number means that the filename is unique
H	TXMPL_DATCPR_ NCAGB_000006-1-000005_18	ACPT	-	Incremented version number means that the filename is unique
I	TXMPL_DATCPR_ NCAGB_000007-0-000006_18	ACPT	-	The filename for submission D was never persisted in MDP so this filename is not considered duplicated
J	TXMPL_DATCPR_ NCAGB_000008-2-000007_18	RJCT	GBX-030	Version number has incremented by 2, rather than 1 compared to the last submission with that filename that was processed
K	TXMPL_DATCPR_ NCAGB_000009-0-000007_18	ACPT	-	Erroneous version number on previous file cannot be easily rectified. Submitter uses a new sequence number to restart processing

Data content errors

If the data transmission and data format tests are passed successfully, MDP will perform automated data content validations including validations against FCA reference data.

If an error is identified during content validation, the affected records will be rejected. The system will send feedback to the submitting entity on the erroneous records and the reason, or reasons, for rejection. The submitting entity must fix the source of the errors and resubmit the corrected records in a new file.

The FCA will maintain internal reference data in order to validate Venue Product Codes.



Note that it is only possible for MDP to undertake content validation when the reference data for the trading day relating to the reported position has been made available. The record will be considered “held” until reference data is available and the “RCVD” (received) record status code will be reported in the message statistics of the status advice file.

Once reference data has been successfully ingested by MDP, the held records will be processed. A final feedback file will confirm if the record has been accepted or rejected.

See Annex 3 – Content Validation Rules for the applicable content validation rules and record-level statuses.

Correcting accepted records

Where a position report is accepted as valid, and the submitting entity later discovers that the submitted information is incorrect, the report should be corrected as soon as possible. MDP will accept corrections for up to five years after the trading day to which the report relates.

The corrective action required will depend on the scenario. Only those corrections that are received and accepted before the deadline for that trading day will be automatically included in the position calculations for that trading day.

If the record was submitted in error then the submitting entity should resend the report with a Report Status of CANC in order to cancel the report.

If the record needs to be amended and the updates relate to fields that make up the unique key (namely, report reference number, date of the trading day, venue product code, and position holder ID) for a position report, then the entity should resend the report with a Report Status of CANC in order to cancel the report. Provided the cancellation is accepted, the entity can then submit the correct version of the record with a Report Status of NEW.

If the record needs to be amended and the amendments do not affect the data that was originally reported in any of the fields that make up the unique key for a position report, then the entity should resend the report with the relevant corrections a Report Status of AMND. There is no upper limit for the number of times that a report can be amended within the five-year timeline.

Feedback files fields

The table below describes how the feedback files received by the submitting entity will be constructed.

This includes details of the file status statistics showing position counts by status for the submission and the message report identifier.

Note that it will be necessary to use the message report identifier attribute [MsgRptIdr] within the status advice [MsgStsAdv] to determine the original submission file for any position reports that have reported errors.

The 'MsgRptIdr' attribute of the 'MsgStsAdv' shall identify the submission using the file name, components <SequenceNo>-<Version>_<Year> from the submission file name (which is defined to uniquely identify the submission to the submitter). For example: 'MsgRptIdr' 000234-0_18.

Field name	Reporting instruction	XPath BizData/Pyld/Document/...
Message Status [Mandatory]	The Message Status details the status of the whole report received from a Submitting Entity. Possible file statuses include: <ul style="list-style-type: none"> • ACPT - File was accepted with no errors • CRPT - File is corrupted • RJCT - File was rejected due to file errors or because all records were rejected • RMDR - Reminder • PART - Partially Accepted, in case some record doesn't pass the Content validations 	FinInstrmRptgStsAdv/ StsAdv/MsgSts/RptSts
Validation Rule [Unbounded]	The Validation Rule provides the details of the rule that could not be validated by the system The ID will contain the Error Code field described in the tables from Annex 3.	FinInstrmRptgStsAdv/ StsAdv/MsgSts/VldtnRule
Record Status [Unbounded]	The Record Status provides per record status on the submitted report. The same record can be reported multiple times where different elements of the record have an issue.	FinInstrmRptgStsAdv/ StsAdv/RcrdSts
Original Record Identification [Mandatory]	The field describes a unique and unambiguous technical identification of the original data record. This will be a concatenation of record number and report reference number, delimited by a colon. The record number is the physical row number in the file. The record number is assigned during ingestion by MDP.	FinInstrmRptgStsAdv/ StsAdv/RcrdSts/ OrgnlRcrdId
Status [Mandatory]	This field defines the status of the reported record. ACPT Accepted RJCT Rejected	FinInstrmRptgStsAdv/ StsAdv/RcrdSts/Sts
Validation Rule [Unbounded]	The Validation Rule provides the details of the rule that could not be validated for the record. The ID will contain the Error Code field described in the tables from Annex 3.	FinInstrmRptgStsAdv/ StsAdv/RcrdSts/VldtnRule

4 Position report upload specifications

Overview of the data to be reported

The following table represents the FCA's template for position reports which is based on the UK implementing technical standards on position reporting.

Field #	Field name	Field format	Details
1	Date and time of report submission	{DATE_TIME_FORMAT}	The date and time on which the report is submitted.
2	Report reference number	{ALPHANUM-52}	<p>Unique identifier given by the submitter.</p> <p>Field to be populated with the unique identifier given by the submitter unambiguously identifying the report to both submitter and receiving competent authority.</p> <p>The FCA will ensure uniqueness across all submitters by combining this field with others in the report. Please refer to Annex 2 for more details.</p>
3	Date of the trading day of the reported position	{DATEFORMAT}	The date on which the reported position is held at the close of the trading day on the relevant trading venue.
4	Report Status	<p>'NEWT' – New</p> <p>'CANC' – Cancellation</p> <p>'AMND' - Amendment</p>	<p>Indication of whether the report is new, or whether it is a cancellation or amendment of a previously submitted report.</p> <p>Where a previously submitted report is cancelled or amended, a report which contains all the details of the original report and using the original Report Reference Number should be sent and the 'Report status' should be flagged as 'CANC'.</p> <p>For amendments a new report that contains all the details of the original report and using the original Report Reference Number with all necessary details amended should be sent and the 'Report status' should be flagged as 'AMND'.</p>



Field #	Field name	Field format	Details
5	Reporting entity ID	{LEI} Or {NATIONAL_ID}	Identifier of the reporting entity. This may be a trading venue, an investment firm. As mentioned in section 2 – Reporting Principles, depending on the outcome of CP 17/08, there may be a potential role for third party service providers to report on behalf of a TV or IF, or for an IF to delegate the submission of reports to a TV. Our proposed approach in both cases is that the entity which is outsourcing or delegating retains responsibility for the completeness and accuracy of the report. Legal Entity Identifier code (LEI) for legal entities or NATIONAL_ID for natural persons not having an LEI.
6	Position holder ID	{LEI} Or {NATIONAL_ID}	Identifier of the position holder. Legal Entity Identifier code for legal entities or NATIONAL_ID for natural persons not having an LEI. Note: if the position is held as a proprietary position of the reporting firm, this field will be identical to field “Reporting entity ID” above.
7	Email address of position holder	{ALPHANUM-256}	Email address for notifications of position-related matters. Please provide a business email address.
8	Ultimate parent entity ID	{LEI} Or {NATIONAL_ID}	Identifier of the ultimate parent of the position holder when positions of group entities are aggregated. Legal Entity Identifier code for legal entities or NATIONAL_ID for natural persons not having an LEI. This field may be identical to “Reporting Entity ID” or “Position Holder ID” if the ultimate parent holds its own positions or makes its own reports.
9	E-mail address of ultimate parent entity	{ALPHANUM-256}	Email address for correspondence in relation to aggregated positions. Please provide a business email address. In the event that the entity does not have a parent entity, this field should be populated with the same address as provided in Field 7 “Email address of position holder”.

Field #	Field name	Field format	Details
10	Parent of collective investment scheme status	<p>'TRUE' - the position holder is a collective investment undertaking that makes independent investment decisions</p> <p>'FALSE' - the position holder is not a collective investment undertaking that makes independent investment decisions</p>	<p>Field to report on whether the position holder is a collective investment undertaking that makes investment decisions independently from its parent as set out by Article 4(2) of UK RTS 21</p> <p>Submitting entities should note that the reference to "collective investment scheme" in the field name for this row of the template, should be interpreted as including "collective investment undertaking". Collective investment undertakings would comprise entities which are a UCITS as defined in UCITS and AIFs</p>
11	Identification code of contract traded on trading venue	{ISIN}	<p>Identifier of the commodity derivative, emission allowance or derivative thereof.</p> <p>See field "Trading venue identifier" below for treatment of OTC contracts that are economically equivalent to contracts that are traded on trading venues.</p>
12	Venue product code	{ALPHANUM-12}	<p>Unique and unambiguous alphanumeric identifier used by the trading venue, grouping together contracts with different maturities and strike prices in the same product.</p>
13	Trading venue identifier	{MIC}	<p>Identifier for the trading venue on which the position is held. Field to be populated with the ISO10383 segment MIC. Where the segment MIC does not exist, use the operating MIC.</p> <p>Use MIC code XXXX for off-venue positions reported in economically equivalent OTC contracts.</p> <p>Use MIC code XOFF for listed derivatives traded off-exchange.</p>
14	Position type	<p>'OPTN' – Options, including separately tradable options on FUTR, SDRV or OTHR types, excluding products where the optionality is only an embedded element.</p> <p>'FUTR' – Futures</p> <p>'EMIS' – Emission allowances and derivatives thereof</p> <p>'SDRV' – Commodity derivative defined under point (c) of Article 4(1)(44) of MiFID</p> <p>'OTHR' – any other contract type</p>	<p>Field to report whether the position is in either futures, options, emission allowances, or derivatives thereof, commodity derivatives defined under point (c) of Article 4(1)(44) of MIFID (e.g. securitised derivatives) or any other contract type (e.g. a C10 contract of Annex I of MIFID).</p>



Field #	Field name	Field format	Details
15	Position maturity	SPOT: Spot month, including all positions in position types EMIS and SDRV OTHR: All other months	<p>Indications of whether the maturity of the contracts comprising the reported position relates to the spot month or to all other months.</p> <p>Note: separate reports are required for spot months and all other months.</p> <p>UK RTS 21 Article 2 provides a definition of “spot month contract” as being the commodity derivative contract in relation to a particular underlying commodity whose maturity is the next to expire in accordance with the rules set by the trading venue. Further to this, “other months” contract is defined as any commodity derivative contract that is not a spot month contract.</p>
16	Position quantity	{DECIMAL – 15/2}	<p>Field to be populated with the net position quantity held in the commodity derivative, expressed either in lots (when the position limits are expressed in lots) or units of the underlying.</p> <p>This field should be populated with a positive number for long positions and a negative number for short positions.</p> <p>If the position is in commodity derivatives defined under point (c) of Article 4(1)(44) of MIFID (e.g. securitised derivatives) this field shall be populated with the number of units held.</p> <p>As indicated in section 2 of this guide, positions for both spot and other months should be reported on a net basis, whereby all long and short positions in the spot month are aggregated together and likewise for the other months as well.</p>

Field #	Field name	Field format	Details
17	Notation of the position quantity	LOTS - if the position quantity is expressed in lots {ALPHANUM-25} - a description of the units used if the position quantity is expressed in units of the underlying UNIT - if the position quantity is expressed in units	Field to be populated with the units used to report the position quantity
18	Delta equivalent position quantity	{DECIMAL-15/2}	<p>If the Position Type is OPTN or an option on EMIS then this field shall contain the delta equivalent quantity of the position reported in the Position Quantity field.</p> <p>This field should be populated with a positive number for long calls and short puts, and a negative number for long puts and short calls. Option positions should be converted into positions in their respective future contracts positions on the basis of the current delta to arrive at a delta equivalent futures position.</p> <p>Long delta equivalent positions on calls and short delta equivalent positions on puts should be added to long positions on futures. Short delta equivalent positions on calls and long delta equivalent positions on puts should be added to short positions on futures.</p> <p>If available, position holders should use the delta value published by the trading venue or the CCP to report their positions in options. In the absence of a published delta value, position holders may use their own calculation.</p> <p>Position holders should be able to demonstrate, on demand, to the FCA that their calculations correctly reflect the value of the option.</p>
19	Indicator of whether the position is risk reducing in relation to commercial activity	'TRUE' – the position is risk reducing 'FALSE' – the position is not risk reducing	Field to report whether the position is risk reducing in accordance with Article 7 of UK RTS 21.



The following table describes the field formats for each field in the position report template.

Symbol	Data type	Definition
{ALPHANUM-n}	Up to n alphanumeric characters	Free text field
{DATEFORMAT}	ISO8601 date format	Dates shall be formatted in the following format: YYYY-MM-DD
{DATE_TIME_FORMAT}	ISO8601 date and time format	Dates and times shall be formatted as follows: YYYY-MM-DDThh:mm:ss.dxxxxxZ Where YYYY is the year MM is the month DD is the day T means the letter T shall be used hh is the hour mm is the minute ss.dxxxxx is the second and its fraction of a second Z is UTC time zone Dates and times shall be reported in UTC
{ISIN}	12 alphanumeric characters	ISIN codes as defined in ISO6166
{LEI}	20 alphanumeric characters	Legal Entity Identifier as defined in ISO17442
{MIC}	4 alphanumeric characters	Market Identifier Code as defined in ISO10383
{NATIONAL_ID}	35 alphanumeric characters	The ID is that set out in Article 6 and ANNEX II of UK RTS 22 on transaction reporting obligations under Article 26 of MIFID.
{INTEGER-n}	Integer number of up to n digits	Numeric field for both positive and negative integer values
{DECIMAL-n/m}	Decimal number up to n digits in total, of which m digits can be fraction digits	Numerical field for both positive and negative values. Decimal separator is '.' (full stop); negative numbers are prefixed with '-' (minus). Where applicable, values are rounded and not truncated.

Business data submission file

The business data submission file encapsulates the Business Application Header (BAH), Message Header (MHD) and Business Fields (BF), and contains:

- a. The Business Application Header under “BizData/Hdr”
- b. The Message Header and Business Fields under “BizData/Pyld”

For correct submission of files, the following namespaces need to be defined when creating the XML message:

- c. `<BizData xmlns="urn:iso:std:iso:20022:tech:xsd:head.003.001.01" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:head.003.001.01 head.003.001.01.xsd">`
- d. `<AppHdr xmlns="urn:iso:std:iso:20022:tech:xsd:head.001.001.01" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="urn:iso:std:iso:20022:tech:xsd:head.001.001.01 head.001.001.01_ESMAUG_1.0.0.xsd">`
- e. `<Document xmlns="urn:fca:org:uk:xsd:composrpt.001.09" xmlns:xsi="http://www.w3.org/2001/XMLSchema-instance" xsi:schemaLocation="urn:fca:org:uk:xsd:composrpt.001.09 composrpt.v1_9.xsd">`

Business Application Header (BAH)

The table below shows the mandatory BAH elements which should be included in all position report data messages, and how they should be populated.



Element	Generic description	Content created by submitting entities (DATCPR file type)	Content received by submitting entities (FDBCPR file type)
From	Identifies the organisation sending the message.	LEI of the submitting entity.	GB
To	Identifies the organisation receiving the message	GB	<From> used by submitting entity in received submissions
Business Message Identifier	Unambiguously identifies the Business Message to the Messaging Endpoint.	<Sequence No>-<Version>_<Year> of the name of the Zip file to be sent. (Please refer to File Naming Conventions Annex 2).	<Sequence No>-<Version>_<Year> of the name of the Zip file to be sent. (Please refer to File Naming Conventions in Annex2).
Message Definition Identifier	Identification of the type of the message (ISO 20022 message identifier or FCA message identifier).	Identifier of the relevant FCA message. composrpt.v1_9	Identifier of the relevant ISO 20022 message auth.031.001.01
Creation Date	Date and time when this Business Message was created.	UTC Date and time in ISO 8601 format.	UTC Date and time in ISO 8601 format.
Related	Specifies the Business Application Header of the Business Message to which this Business Message Relates	Not used	Where the feedback file is in response to a single submission this will hold a copy of the BAH of the referred to data message. Where the feedback file contains details relating to more than one submission (e.g. feedback following re-processing of held reports), this attribute will contain the BAH from the latest submission for which feedback is being provided.

5 Reference data

MiFID Commodity position reporting requires 3 types of reference data to be submitted from the Trading Venue to the FCA before a report can be validated:

1. Financial instruments data (via MDP)
2. Non-working day file (via MDP)
3. Venue Product Code (VPC) data (via email)

1. Trading Venues are required to submit identifying reference data for the financial instruments admitted to trading or traded on their systems to the FCA.

Reference data should be submitted to the FCA before 21:00 CET each day that the entity is open for business.

2. The UK MiFID framework requires Trading Venues to submit a 'non-working day' (NWD) file, which is a list of all the dates in the year on which the entity is not open for business.

NWD data for the following year should be provided by 15 December, and no later than 31 December, each year and can be updated at any time by re-submitting the entire year, including dates that are already in the past.

- 3.** Trading Venues must inform the FCA of any new contracts prior to launch. The venue should share at least 2 working days prior to the contract being traded:
- a. the contract specifications, specifically the commodity derivative name
 - b. the market identifier code (MIC)
 - c. the venue product code (VPC), and
 - d. the relevant unit of measurement to be added to the VPC reference data to the FCA via commodity.derivatives@fca.org.uk

Trading Venues are required to notify the FCA by email³ when the total open interest of any commodity derivative reaches any of the amounts of lots or number of securities in issue over a consecutive 3-month period, as required by Article 15(2) of UK RTS 21. At this point the FCA will request further information from the venue in order to set a bespoke position limit.

Abbreviations used in this paper

BAH	Business Application Header
CET	Central European Time
EEOTC	Economically Equivalent Over The Counter
ETD	Exchange Traded Derivative
GLEIF	Global Legal Entity Identifier Foundation
IF	Investment Firm
ISIN	International Securities Identification Number
LEI	Legal Entity Identifier
MDP	Market Data Processor
MIC	Market Identifier Code
NCA	National Competent Authority
SCDPR	Same Commodity Derivative Position Reports
SFTP	Secure File Transfer Protocol
TV	Trading Venue
UTC	Coordinated Universal Time
VPC	Venue Product Code
XML	Extensible Mark-Up Language
XSD	XML Schema Definition

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Annex 1: XML Schemas

Description of XML messages description

All inbound and outbound files to the MDP will follow a standard structure, comprising a Business Message Header XML Schema Definition (XSD) which encapsulates a Business Application Header XSD and a single Business Fields XSD.

The Business Message Header XSD and Business Application Header XSD are ISO 20022 compliant.

The Business Fields XSD for commodity derivative position report data submissions has been developed by the FCA. Where possible, we have aligned this XSD to ISO 20022 standards.

All incoming and outgoing files will be validated against the XML schema corresponding to the submission's file type as per the table below.

Message component	Submission file type	Direction from MDP system point of view	ISO 20022 base message definition identifier/FCA identifier
Business Application Header	All	Incoming / Outgoing	head.001.001.01
Business Message Header	All	Incoming / Outgoing	head.003.001.01
Commodity Derivative Position Report Data	DATCPR	Incoming	composrpt.v1_9
Feedback file	FDBCPR	Outgoing	auth.031.001.01

XPaths

The table below describes how Xpaths align to the reporting fields for the position report submission.



Field #	Field name	Base Xpath /FinInstrmRptgTradgComPosRpt/CPR/NEWT or /FinInstrmRptgTradgComPosRpt/CPR/AMND or /FinInstrmRptgTradgComPosRpt/CPR/CANC
1	Date and time of report submission	/CPRBody/RptDt
2	Report reference number	/ReportRefNo
3	Date of the trading day of the reported position	/CPRBody/BusDt
4	Report Status	/FinInstrmRptgTradgComPosRpt/CPR/NEWT/ or /FinInstrmRptgTradgComPosRpt/CPR/CANC/ or /FinInstrmRptgTradgComPosRpt/CPR/AMND/
5	Reporting entity ID	/CPRBody/RptEnty/NationalID/Othr/SchmeNm/Prtry (values can be CONCAT or NIDN or CCPT) /CPRBody/RptEnty/NationalID/Othr/Id (values per the definition of CONCAT or NIDN or CCPT) or /CPRBody/RptEnty/LEI (value per the definition of an LEI)
6	Position holder ID	/CPRBody/PstnHldr/NationalID/Othr/SchmeNm/Prtry (values can be CONCAT or NIDN or CCPT) /CPRBody/PstnHldr/NationalID/Othr/Id (values per the definition of CONCAT or NIDN or CCPT) or /CPRBodyPstnHldr/LEI (value per the definition of an LEI)
7	Email address of position holder	/CPRBody/PstinHldrCntctEml
8	Ultimate parent entity ID	/CPRBody/PstnHldr/NationalID/Othr/SchmeNm/Prtry (values can be CONCAT or NIDN or CCPT) /CPRBody/PstnHldr/NationalID/Othr/Id (values per the definition of CONCAT or NIDN or CCPT) or /CPRBodyPstnHldr/LEI (value per the definition of an LEI)
9	E-mail address of ultimate parent entity	/CPRBody/ParentPstinHldrCntctEml



Field #	Field name	Base Xpath /FinInstrmRptgTradgComPosRpt/CPR/NEWT or /FinInstrmRptgTradgComPosRpt/CPR/AMND or /FinInstrmRptgTradgComPosRpt/CPR/CANC
10	Parent of collective investment scheme status	/CPRBody/PstinHldrIsldpdtInd
11	Identifying code of contract traded on trading venue	/CPRBody/ISIN
12	Venue product code	/CPRBody/VenProdCde
13	Trading venue identifier	/CPRBody/TrdngVenID
14	Position type	/CPRBody/PstnTyp
15	Position maturity	/CPRBody/PstnMtrty
16	Position quantity	/CPRBody/PstnQty
17	Notation of the position quantity	/CPRBody/PstnQtyUoM /CPRBody/PstnQtyUoMDesc
18	Delta equivalent position quantity	/CPRBody/DeltaPstnQty
19	Indicator of whether the position is risk reducing in relation to commercial activity	/CPRBody/RiskRdcInd

XML messages

The business fields XSD for commodity derivative position reports is included on the FCA website www.fca.org.uk/publication/systems-information/commodity-derivative-position-reports.xsd.

Annex 2: File naming conventions

Submitting entity to MDP

The filename of the XML files submitted to the FCA must comply with the following naming convention:

<Sender>_<FileType>_<Recipient>_<SeqNo>-<Version>-<PreviousSeqNo>_<Year>.xml

The submitting entity archives this XML file into a ZIP file and uploads it into the appropriate folder (DATCPR) within the 'Inbound' folder of the MDP system. Its name must match the archived file and comply with the following naming convention:

<Sender>_<FileType>_<Recipient>_<SeqNo>-<Version>-<PreviousSeqNo>_<Year>.zip

Component	Definition	Value
<Sender>	Identifier of the entity submitting the file to the FCA. Where the submitter is an investment firm, this shall be the entity LEI prefixed with I. Where the submitter is a trading venue this shall be the ISO10383 MIC of that venue prefixed with T. ⁴	Ixxxxxxxxxxxxxxxxxxxxxx Txxxx
<FileType>	A 6-character attribute identifying the type of information contained within the file. For position reports this will be DATCPR	DATCPR
<Recipient>	A 5-character attribute identifying the recipient NCA. For the FCA this will be NCAGB	NCAGB
<SeqNo>	A 6-digit sequence number, left padded with zeroes to uniquely identify the submission to the submitter. The first submission shall be 000001 and incremented for subsequent submissions. (From 999999 this will roll over to 000001) The sequence restarts each year.	nnnnn e.g. 000042
<Version>	A single digit number to indicate the version of the submission. This should always be 0, unless the previous submission file has been rejected, in which case the resubmission shall increment the version by 1.	n

⁴ In accordance with ITS 4, 'trading venue' must be interpreted as "Segment MIC for the positions reported in respect of on-venue contracts. Where the segment MIC does not exist, use the operating MIC".



Component	Definition	Value
<PreviousSeqNo>	<p>The 6-digit sequence number of the previous submission. This is used to ensure strict submission sequence processing.</p> <p>Note: when a submission fails and has been resubmitted with an incremented version number, the <PreviousSeqNo> must match that in the failed submission, i.e. represent the last accepted submission.</p> <p>The first <PreviousSeqNo> will be 000000, and this will not be used again.</p>	nnnnnn
<Year>	The last two digits of the year when the file was generated. For example for a file created during 2018, the year will be 18	nn

MDP to submitting entity

The MDP system will generate a feedback file for each correctly named submission received. This will follow the naming convention:

<Sender>_<FileType>_<Recipient>_<SeqNo>_<Year>.zip

Inside the .zip file will be a single XML file of the same name:

<Sender>_<FileType>_<Recipient>_<SeqNo>_<Year>.xml

Component	Definition	Value
<Sender>	A 5-character attribute identifying the recipient NCA. For the FCA this will be NCAGB	NCAGB
<FileType>	A 6-character attribute identifying the type of information contained within the file. For position report feedback this will be FDBCPR	FDBCPR
<Recipient>	<p>Identifier of the entity submitting the original file to the FCA. This will be the <Sender> of the submission(s) to which the feedback relates.</p> <p>Where the submitter is an investment firm, this shall be the entity LEI prefixed with I.</p> <p>Where the submitter is a trading venue this shall be the ISO10383 MIC of that venue prefixed with T</p>	<p>Ixxxxxxxxxxxxxxxxxxxxxx</p> <p>Txxxx</p>
<SeqNo>	A 6-digit sequence number to uniquely identify the feedback file.	<p>nnnnnn</p> <p>e.g. 000042</p>
<Year>	The last two digits of the year when the file was generated. For example for a file created during 2018, the year will be 18	nn

Annex 3: Validation rules

File validation rules

The table below details the file validation rules that will be applied to commodity derivative position report submissions. The rules will be executed in the order listed in the table.

Receiving a file error reference (FIL-XXX) in the feedback file indicates that MDP has persisted the name of the zip file. If the same filename is used for resubmission then the submission will be rejected due to duplicate filename (FIL-107).

Control	Error reference	Error message	Corrective action
The file cannot be decompressed	FIL-101	The file cannot be decompressed	Check compression and resubmit
The decompressed file does not contain exactly one xml file	FIL-102	The file contains more than one XML file	Correct the file structure and resubmit
The name of the XML file within the zip does not match the name of the zip file	FIL-103	The name of the XML file is not consistent with the name of its container zip	Correct the file naming and resubmit
The file cannot have the same filename as a file already sent	FIL-107	File <Filename> has already been submitted once	Correct the filename and resubmit.
Previous sequence number was not the last sequence number successfully processed	GBX-020	Previous sequence number was not the last sequence number processed	Check the file naming sequence and correct file name
The submission referred to in the previous sequence number must have been received. This also means that the first submission received and/or accepted must have a previous sequence number of 000000.	FIL-109	The corresponding file for the PreviousFileSequenceNumber has not been received	Determine the reason for missing file and take appropriate actions – e.g. resubmit the missing file, resubmit the file with the correct PreviousFileSequenceNumber



Control	Error reference	Error message	Corrective action
Version number in a corrected submission is not one greater than the last version processed Or the version number received the first time a filename is submitted is not zero	GBX-030	Previous version number was not the last version number processed.	Determine the correct version number and correct the filename
Only one version of any submission can be accepted	FIL-108	A previous version of the file has been accepted	Determine if the content has been included in an earlier accepted file, if not resubmit in a new file' instead of 'Check the result of the validation'
Validate that the file received fits to the corresponding XML schema.	FIL-105	The file structure does not correspond to the XML schema : [result of XML validation]	Check the result of the validation, it should correspond to formats defined in the reporting instructions, and resend the file
The FCA or ISO 20022 Message Identifier in the BAH (*.xsd) is not valid.	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

The table below describes which file status will be used in conjunction with file errors in order to populate the feedback file.

File status	Definition	Supplementary information
ACPT	Accepted	File has been accepted, all content has been validated successfully
PART	Partially Accepted	File has been accepted but not all of the content has been validated successfully. (Some position reports may be held or may have been rejected)
RJCT	Rejected	The complete file has been rejected and none of the content has been processed. This file status is associated with the following file error codes: FIL-102, FIL-103, FIL-104, FIL-105, FIL-107, FIL-108, GBX-020, GBX-030. This status is also used if all position reports in the file have been rejected following content validation. In this case there will be no associated file error codes.
CRPT	Corrupted File	The file cannot be opened. This file status is associated with the following file error code: FIL-101.
RMDR	Reminder	This status is used if the MDP has not received a file with the corresponding PreviousFileSequenceNumber. This file status is associated with the following file error code: FIL-109

Content validation rules

The table below describes the content validation rules that will be applied to every commodity derivative position that has been submitted in a valid file.

Field	Validation rule	Error code	Error text
1	The submission date/time must be the same or before the system date/time.	CPR-901	The date of report submission cannot be a future date
1	The submission date cannot be earlier than the MiFID II go live date of 03/01/2018	CPR-902	The date of report submission cannot be earlier than 03/01/2018
3	Trading date must be the same or before the system date	CPR-903	The date of the trading day cannot be a future date
3	Trading date cannot be earlier than the MiFID II go live date of 03/01/2018	CPR-904	The date of the trading day cannot be earlier than 03/01/2018
3	Trading date cannot be earlier than five years before the current date	CPR-905	The date of the trading day cannot be more than five years old
4	The new (NEWT) status can only be used for the first submission of a position report, or when the last report successfully processed with the same unique key as the NEWT had a status of cancel (CANC)	CPR-906	The value (NEWT) in the Report Status field is invalid
4	The amended (AMND) status can only be used where the last report successfully processed with the same unique key as the AMND had a status of NEWT or AMND	CPR-907	The value (AMND) in the Report Status field is invalid
4	The CANC status can only be used when the last report successfully processed with the same unique key as the CANC has a status of NEWT or AMND	CPR-908	The value (CANC) in the Report Status field is invalid
5	If LEI is used, this field will be populated with a LEI accurately formatted and in the LEI database included in the Global Legal Entity Identifier Foundation (GLEIF) database maintained by the Central Operating Unit. 1. The status of the LEI shall be 'Issued', 'Lapsed', 'Pending transfer' or 'Pending archival'. 2. The InitialRegistrationDate of the LEI will be equal or before the trading date. 3. The EntityStatus is to be active. If the EntityStatus is inactive, the LastUpdateDate will be equal or after the trading date.	CPR-909	The LEI of the reporting entity is invalid, or is not valid for the trade date



Field	Validation rule	Error code	Error text
5	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	CPR-910	Reporting entity national identification code does not include a valid country code
5	In case the CONCAT code is used, only the following characters are allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th characters are letters. In case national identification number or passport number is used, only the following characters are allowed: capital Latin letters (A-Z), numbers (0-9), as well as "+", and "-" in case the identifier starts with "FI", and "." when the identifier starts with "LV". It can be a string of 3 to 35 characters, where first two characters are letters	CPR-911	The format of the reporting entity identification code is incorrect
6	If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit. 1. The status of the LEI shall be 'Issued', 'Lapsed', 'Pending transfer' or 'Pending archival'. 2. The InitialRegistrationDate of the LEI will be equal or before the trading date. 3. The EntityStatus shall be Active or if the EntityStatus is Inactive, the LastUpdateDate shall be equal or after the trading date	CPR-912	The LEI of the position holder is invalid or is not valid for the trade date
6	If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date	CPR-913	Position holder national identification code does not include a valid country code
6	In case the CONCAT code is used, only the following characters are allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th characters are letters. In case national identification number or passport number is used, only the following characters are allowed: capital Latin letters (A-Z), numbers (0-9), as well as "+", and "-" in case the identifier starts with "FI", and "." when the identifier starts with "LV". It can be a string of 3 to 35 characters, where first two characters are letters.	CPR-914	The format of the position holder identification code is incorrect

Field	Validation rule	Error code	Error text
8	<p>If LEI is used, this field shall be populated with a LEI accurately formatted and in the LEI database included in the GLEIF database maintained by the Central Operating Unit.</p> <ol style="list-style-type: none"> The status of the LEI shall be 'Issued', 'Lapsed', 'Pending transfer' or 'Pending archival'. The InitialRegistrationDate of the LEI will be equal or before the trading date. The EntityStatus is to be active. If the EntityStatus is inactive, the LastUpdateDate will be equal or after the trading date. 	CPR-915	The LEI of the Ultimate Parent is invalid or is not valid for the trade date
8	<p>If national identifier is used, the first 2 characters of the national identification code should be an ISO 3166 country code that was valid at the trading date</p>	CPR-916	Ultimate Parent national identification code does not include a valid country code
8	<p>In case the CONCAT code is used, only the following characters are allowed: capital Latin letters, numbers, #. It should be a string of exactly 20 characters where first two characters are letters, the next 8 characters are numbers and the remaining characters are letters or #, where 11th and 16th characters are letters.</p> <p>In case national identification number or passport number is used, only the following characters are allowed: capital Latin letters, numbers (0-9), as well as "+", and "-" in case the identifier starts with "FI", and "-" when the identifier starts with "LV". It can be a string of 3 to 35 characters, where first two characters are letters.</p>	CPR-917	The format of the ultimate parent identification code is incorrect
11	<p>The reported identifying code of the contract must be valid for the reported trading day</p>	CPR-918	The ISIN of the contract is invalid or is not valid for the trade date
12	<p>When the Trading Venue Identifier is populated with a MIC (not XXXX or XOFF) the Venue Product Code, Trading Venue Identifier, and Notation of the Position quantity combination must be valid for the reported trading day.</p> <p>These fields will be validated using reference data held by the FCA.</p>	CPR-919	The Venue Product Code and/or Trading Venue Identifier is not recognised, or the combination is not valid for the trade date, or the Notation of the Position Quantity is not associated with the Venue Product Code.



Field	Validation rule	Error code	Error text
12	Where Trading Venue Identifier is XXXX or XOFF, the Venue Product Code and Notation of the Position Quantity combination must be valid for the reported trading day. This field will be validated using reference data held by the FCA	CPR-920	The Venue Product Code and/or Notation of the Position Quantity is not recognised, or the combination is not valid for the trade date.
13	MIC code should be a valid ISO 10383 MIC code indicating a trading venue that was active at the trading date. This rule does not apply to special MIC codes 'XXXX' and 'XOFF'	CPR-921	The MIC of the Trading Venue is invalid or is not valid for the trade date
15	Position Maturity must be equal to SPOT if Position Type is one of the following values: "EMIS" or "SDRV"	CPR-922	The Position Maturity of EMIS and SDRV contracts should be reported as SPOT
17	If the notation of the position quantity is not UNIT or LOTS then an alternative value must be provided	CPR-923	A notation must be provided
17	The free text {ALPHANUM-25} option for notation must not equal "UNIT" or "LOTS"	CPR-924	Notation provided for position quantity is invalid
17	The free text {ALPHANUM-25} option for notation must be unpopulated if the notation is "LOTS" or "UNIT"	CPR-927	Only one notation should be provided
18	Delta equivalent position quantity must be populated if Position Type is "OPTN". The field is optional where Position Type is EMIS and should be provided where the instrument is an option on an emission security.	CPR-925	The Delta Equivalent Position Quantity field must be populated where the Position Type is OPTN
18	Delta equivalent position quantity must be blank if Position Type is any of the following values: "FUTR", "SDRV" or "OTHR"	CPR-926	The Delta Equivalent Position Quantity field must be blank where the Position Type is FUTR, SDRV or OTHR

The table below describes possible record statuses used to populate commodity derivative position report feedback.

Status code	Name	Definition	Usage in reporting by submitting entities
ACPT	Accepted	Report has been accepted	Not used
RJCT	Rejected	Report has been rejected	Used in case the position report is incorrect. Error codes indicating validation rules that failed should be provided in the RcrdSts complex element (codes CPR-NNN).
RCVD	Received	Report has been received and is awaiting validation	Used in case the position report cannot be validated because the reference data is not yet available for the trading day to which the position relates (reference data for day T is provided on day T+1). RCVD status code is reported only in the message statistics of the status advice file.

Annex 4: Position report status examples

The examples below illustrate how a report's Report Status is used in conjunction with the unique key in order to process position reports. In all of the examples below the system date and time is 31/08/2017 12:00 UTC.

Report reference nubner	Date of trading day	Venue product code	Position holder ID	Report status	Value	File status	Error code	Notes
1	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	20	ACPT	-	End result is a cancelled position report
1	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	CANC	20	ACPT	-	
2	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	30	ACPT	-	End result is a position with a quantity of 40
2	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	40	ACPT	-	
3	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	50	ACPT	-	End result is a position with a quantity of 70
3	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	60	ACPT	-	
3	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	70	ACPT	-	
4	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	50	ACPT	-	End result is a position with a quantity of 70. If the Venue Product Code (VPC) was incorrect then the report should be cancelled and resubmitted as a new report
4	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	60	ACPT	-	
4	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	70	ACPT	-	
4	2017-08-30	SUGAR	LEIABCDEFGHIJKLMNO12	AMND	10	RJCT	CON-907	
5	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	50	ACPT	-	End result is a position with a quantity of 10 in sugar
5	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	60	ACPT	-	
5	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	CANC	60	ACPT	-	
6	2017-08-30	SUGAR	LEIABCDEFGHIJKLMNO12	NEWT	10	ACPT	-	
7	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	CANC	20	RJCT	CON-908	A record with this unique key must have been accepted before by the system in order for a cancel to be processed.
7	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	20	ACPT	-	End result is a position with a quantity of 20
8	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	50	ACPT	-	A record with this unique key must have been accepted before by the system with a NEWT status in order for an amendment to be made
8	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	60	ACPT	-	
8	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	CANC	60	ACPT	-	
8	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	10	RJCT	CON-907	
8	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	80	ACPT	-	
8	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	AMND	90	ACPT	-	
8	2017-08-30	BRENT	LEIABCDEFGHIJKLMNO12	NEWT	85	RJCT	CON-906	A record with a status of NEWT must not have been received before, or must have been cancelled. End result is a position with a quantity of 90.



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