

Q1M1 Data Extracts (Transaction File)

Fields from Sabre II	Fields from Zen
Firm_Name	Firm name
Reporting_Firm_Identification	Reporting firm
Trade_Date	Trade date
Trade_Time	Trade time
Buy_Sell_Indicator	Buy/sell indicator
Trading_Capacity	Trading capacity
Instrument	Instrument name
Instrument_Code	Instrument code
Instrument_Identification_Code_Type	Instrument code type
Recognised_ISIN_Flag	
Instrument_Type	Instrument type
Underlying_Instrument_Code	Underlying instrument code
Underlying_Instrument_Type	
MaturityExerciseDelivery_Date	Maturity/exercise/delivery date
Derivative_Type	Derivative type
Put_Call	Put call
Strike_Price	Strike price
Price_Multiplier	Price multiplier
Unit_Price	Unit price
Price_Notation	Price notation
Quantity	Quantity
counterparty_1_code	Counterparty one name
counterparty_1_Code_Type	Counterparty 1 code type
Counterparty_2_Code	Counterparty one
Counterparty_2_Code_Type	
Market	
Transaction_Reference_Number	Counterparty two name
Report_Status	Counterparty 2 code type
Source	Counterparty two
Submitted_Date_Time	
Updated_Flag	

Notes:

--- Fields no longer available in Zen

--- New fields

The fields above are displayed in order of appearance in the file.

Q1M1 Data Extracts (Rejection File)

Fields from Sabre II	Fields from Zen
Firm_Name	Source
Reporting_Firm_Identification	Reporting firm
Trade_Date	Firm name
Trade_Time	Total number of content errors
Buy_Sell_Indicator	Duplicates
Trading_Capacity	Invalid field value
Instrument	Invalid ISIN check digit
Instrument_Code	Invalid market identifier code
Instrument_Identification_Code_Type	Invalid AII
Recognised_ISIN_Flag	Invalid Swift Bank identifier code
Instrument_Type	Invalid price notation format
Underlying_Instrument_Code	Original transaction not found errors
Underlying_Instrument_Type	Original transaction already cancelled
MaturityExerciseDelivery_Date	Incorrect record length
Derivative_Type	Missing mandatory field
Put_Call	Invalid field format
Strike_Price	Invalid Underlying ISIN Errors
Price_Multiplier	Invalid Price Multiplier Errors
Unit_Price	Invalid Strike Price Errors
Price_Notation	Invalid Expiration Date Errors
Quantity	Inconsistent Market and Instrument Codification Errors
counterparty_1_code	Invalid Put/Call Identifier Errors
counterparty_1_Code_Type	
Counterparty_2_Code	
Counterparty_2_Code_Type	
Market	
Transaction_Reference_Number	
Report_Status	
Source	
Submitted_Date_Time	
Updated_Flag	
Error_Code	
Error_Reason	
Field_Name	

Notes:

- The Rejection file from Sabre II displays the content of the transaction reports rejected by the FSA.
- The Rejection file from Zen displays, for each source used by the reporting firm, statistical information regarding the transaction reports rejected by the FSA for the period specified. The file will not display the rejected transaction reports content.