

## **Consob position reporting obligation on commodity, emission quota and related derivatives, pursuant to Article 58, MiFID II**

### **Technical annex**

#### **Transmission of daily reports. Operating instructions.**

##### **1. Timing for the transmission of daily reports**

Trading venues must send Consob the reports (“daily reports”), referred to in Article 58.1(b) of Directive 2014/65 / EU - MiFID II, starting from 3 January 2018 by 22:00, European Central Time, on the working day following the day to which the reports refer.

Investment firms must send the daily reports referred to in Article 58.2, MiFID II, starting from 3 January 2018, by 10 pm European Central Time, on the working day following the day to which the reports refer.

##### **2. Format of daily reports**

The trading venues and subjects indicated above (“external parties”) must transmit the daily reports to Consob in XML format.

##### **3. System requirements and methods of exchange**

Consob receives the reports directly from external parties and checks for correctness and consistency, then sends a feedback file containing information on the validations.

Files that external subjects send to Consob and the related feedback that Consob sends back to them are in XML format and are exchanged with SFTP protocol.

##### **4. Communication protocol between Consob and external parties**

The exchange protocol between Consob and external parties provides the following functionalities:

- authentication for exchanging files;

- external parties sending files relating to the daily breakdown referred to in Article 58.1(b) and Article 58.2 MiFID;
- Consob sending to external parties feedback files relating to the files received.

## 5. Functionality of the System

The Consob SIPR (Position Reporting System) is set up to support these position reporting obligations. The SIPR has the following features:

- reception of daily breakdown files by external subjects;
- verification of the syntactic and semantic correctness of the received files;
- sending feedback files to external parties;
- registration of correctly reported data in the institution's database.

It should be noted that, in the event of negative feedback, external parties must correct and re-submit the report as specified above.

## 6. Characteristics of daily reports

Below are the daily report fields to fulfil obligations under Article 58.1(b) and Article 58.2, MiFID.

### 6.1 Description of field formats

**Table 1**  
**Symbol table for Table 2**

SYMBOL	DATA TYPE	DEFINITION
{ALPHANUM-n}	Up to n alphanumerical characters	Free text field.
{DECIMAL-n/m}	Decimal number of up to n digits in total of which up to m digits can be fraction digits	Numerical field for both positive and negative values: <ul style="list-style-type: none"> <li>• decimal separator is '.' (full stop),</li> <li>• negative numbers are prefixed with '-' (minus).</li> </ul> Where applicable, values are rounded and not truncated.
{DATEFORMAT}	ISO 8601 date format	Dates shall be formatted in the following format: YYYY-MM-DD.
{DATE_TIME_FORMAT}	ISO 8601 date and time format	<ul style="list-style-type: none"> <li>• Date and time in the following format:</li> </ul>

		YYYY-MM-DDThh:mm:ss.dxxxxxZ. <ul style="list-style-type: none"> <li>• ‘YYYY’ is the year,</li> <li>• ‘MM’ is the month,</li> <li>• ‘DD’ is the day,</li> <li>• ‘T’ — means that the letter ‘T’ shall be used,</li> <li>• ‘hh’ is the hour,</li> <li>• ‘mm’ is the minute,</li> <li>• ‘ss.dxxxxx’ is the second and its fraction of a second,</li> <li>• Z is UTC time.</li> </ul> Dates and times shall be reported in UTC.
{ISIN}	12 alphanumerical characters	ISIN code, as defined in ISO 6166
{LEI}	20 alphanumerical characters	Legal entity identifier as defined in ISO 17442
{MIC}	4 alphanumerical characters	Market identifier as defined in ISO 10383
{NATIONAL_ID}	35 alphanumerical characters	The ID is that set out in Article 6 of the Commission Delegated Regulation (EU) 2017/590 <sup>(1)</sup> on transaction reporting obligations under Article 26 of Regulation (EU) No 600/2014 of the European Parliament and of the Council <sup>(2)</sup> and Annex II to that Regulation.
{INTEGER-n}	Integer number of up to n digits in total	Numerical field for both positive and negative integer values.

1. Commission Delegated Regulation (EU) 2017/590 of 28 July 2016 supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the reporting of transactions to competent authorities (OJ L 87, 31.3.2017, p. 449).
2. Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Regulation (EU) No 648/2012 (OJ L 173, 12.6.2014, p. 84).

**Table 2**

**Tables of fields to be reported for all positions across all maturities of all contracts for the purposes of Article 2 (Commission Implementing Regulation (EU) 2017/1093 of 20 June 2017)**

<b>FIELD</b>	<b>DETAILS TO BE REPORTED</b>	<b>FORMAT FOR REPORTING</b>
Date and time of report submission	Field to be populated with the date and time on which the report is submitted.	{DATE_TIME_FORMAT}
Report reference number	Field to be populated with the unique identifier given by the submitter unambiguously identifying the report to both submitter and receiving competent authority.	{ALPHANUM-52}
Date of the trading day of the reported position	Field to be populated with the date on which the reported position is held at the close of the trading day on the relevant trading venue.	{DATEFORMAT}

Report status	<p>Indication as to whether the report is new or a previously submitted report is cancelled or amended.</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>	'NEWT' — New 'CANC' — Cancellation 'AMND' — Amendment
Reporting entity ID	The identifier of the reporting investment firm. Field to be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI.	{LEI} or {NATIONAL_ID} — Natural persons
Position holder ID	Field to be populated with the Legal Entity Identifier code (LEI) 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 shall be identical to field 'Reporting entity ID').	{LEI} or {NATIONAL_ID} — Natural persons
Email address of position holder	Email address for notifications of position-related matters.	{ALPHANUM-256}
Ultimate parent entity ID	Field to be populated with the Legal Entity Identifier code (LEI) for legal entities or {NATIONAL_ID} for natural persons not having an LEI. Note: this field may be identical to field 'Reporting entity ID' or 'Position holder ID' if the ultimate parent entity holds its own positions, or makes its own reports.	{LEI} or {NATIONAL_ID} — Natural persons
Email address of ultimate parent entity	Email address for correspondence in relation to aggregated positions.	{ALPHANUM-256}
Parent of collective investment scheme status	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 the Commission Delegated Regulation (EU) 2017/591 <sup>(1)</sup> .	'TRUE' — the position holder is a collective investment undertaking that makes independent investment decisions 'FALSE' — the position holder is not a collective investment undertaking that makes independent investment decisions
Identification code of commodity derivative	Identifier of the commodity derivative,	{ISIN}

tract traded on trading venues	emission allowance or derivative thereof. See field 'Trading venue identifier' for treatment of OTC contracts that are economically equivalent to contracts that are traded on trading venues.	
Venue product code	Field to be populated with a unique and unambiguous alphanumeric identifier utilised by the trading venue grouping together contracts with different maturities and strike prices in the same product.	{ALPHANUM-12}
Trading venue identifier	Field to be populated with the ISO 10383 segment MIC for positions reported in respect of on-venue contracts. Where the segment MIC does not exist, use the operating MIC.	{MIC}
	Use MIC code 'XXXX' for off-venue positions in economically equivalent OTC contracts. Use MIC code 'XOFF' for listed derivatives or emission allowances traded off-ex change.	
Position type	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 Directive 2014/65/EU of the European Parliament and of the Council <sup>(2)</sup> or any other contract type.	'OPTN' — Options, including separately tradable options on FUTR, SDRV or OTHR types, excluding products where the optionality is only an embedded element 'FUTR' — Futures 'EMIS' — Emission allowances and derivatives thereof 'SDRV' — Commodity derivatives defined under point (c) of Article 4(1)(44) of Directive 2014/65/EU 'OTHR' — any other contract type
Position maturity	Indication of whether the maturity of the contract comprising the reported position relates to the spot month or to all other months. Note: separate reports are required for spot months and all other months.	'SPOT' — spot month, including all positions in position types EMIS and SRDV 'OTHR' — all other months
Position quantity	Field to be populated with the net position quantity held in the commodity derivative, emission allowances or derivatives thereof expressed either in lots, when the position limits are expressed in lots, or units of the underlying. This field should be populated with a positive number for long positions and a negative number for short positions. If the position is in commodity	{DECIMAL-15/2}

	derivatives defined under point (c) of Article 4(1)(44) of Directive 2014/65/EU this field shall be populated with the number of units held.	
Notation of the position quantity	This field shall be populated with the units used to report 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
Delta equivalent position quantity	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. 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.	{DECIMAL-15/2}
Indicator of whether the position is risk reducing in relation to commercial activity	Field to report whether the position is risk reducing in accordance with Article 7 of Delegated Regulation (EU) 2017/591.	'TRUE' — the position is risk reducing 'FALSE' — the position is not risk reducing

1. Commission Delegated Regulation (EU) 2017/591 of 1 December 2016 supplementing Directive 2014/65/EU of the European Parliament and of the Council with regard to regulatory technical standards for the application of position limits to commodity derivatives (OJ L 87, 31.3.2017, p. 479).
2. Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Directive 2002/92/EC and Directive 2011/61/EU (OJ L 173, 12.6.2014, p. 349).

## 6.2 Description of fields in files to be sent to Consob

Descriptions of the fields in the following sections are:

- Format: Format of the fields according to the definitions in table 1
- XPath: Position in XSD format
- Definition: Specifies what a field must contain
- Standard: The standard to be used to populate the field (if applicable)
- Validation: Specifies the rules that must be applied to the field (if any)
- Notes: Additional field information

### 6.2.1 Date and time of sending the report

<b>Format</b>	DateTimeFormat
<b>Xpath</b>	DlyRpt/ DateAndTimeOfReportSubmission
<b>Definition</b>	Field to be filled in with the date and time of sending the report.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	documentation DateOfReportSubmission documentation Field to be filled in with the date and time of sending the report.

### 6.2.2 Report reference number

<b>Format</b>	Max52Text
<b>Xpath</b>	DlyRpt/ReportReferenceNumber
<b>Definition</b>	Field to be filled in with the unique identifier provided by the notifying party, which uniquely identifies the relationship both for the notifier and for the receiving authority.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	documentation ReportReferenceNumber documentation Field to be filled in with the unique identifier provided by the notifying party, which uniquely identifies the relationship both for the notifier and for the receiving authority.

### 6.2.3 Trading date of the position reported in the report

<b>Format</b>	DateFormat
<b>Xpath</b>	DlyRpt/DateOfTheTradingDayOfTheReportedPosition
<b>Definition</b>	Field to be completed with the date of the notified position held at the end of the trading day of the trading venue.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	documentation DateOfTheTradingDayOfTheReportedPosition

	documentation  Field to be completed with the date of the notified position held at the end of the trading day of the trading venue.
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#### 6.2.4 Report status

<b>Format</b>	ReportStatus
<b>Xpath</b>	DlyRpt/ ReportStatus
<b>Definition</b>	Indicates whether this is a new report or the cancellation or modification of a previously submitted report. If a previously submitted report is cancelled or modified, a report containing all the data in the original report must be submitted using the reference number of the original report, and the word “CANC” in the “report status”. For changes it is necessary to send a new report containing all the data of the original report and all the necessary changes using the reference number of the original report, and indicate “AMND” in the “report status”.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	Documentation  ReportStatus  documentation  Indicates whether this is a new report or the cancellation or modification of a previously submitted report. If a previously submitted report is cancelled or modified, a report containing all the data in the original report must be submitted using the reference number of the original report, and the word “CANC” in the “report status”. For changes it is necessary to send a new report containing all the data of the original report and all the necessary changes using the reference number of the original report, and indicate “AMND” in the “report status”.

#### 6.2.5 Identifier of the entity that makes the communication

<b>Format</b>	LeiNationalIdEntity
<b>Xpath</b>	DlyRpt/ReportingEntityId
<b>Definition</b>	Identifier of the investment firm sending the report, using the legal entity identification number (LEI) for legal entities or the {NATIONAL_ID} for natural persons who do not have an LEI code.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	

<b>Note</b>	documentation
	ReportEntityId
	documentation
	Identifier of the investment firm sending the report, using the legal entity identification number (LEI) for legal entities or the {NATIONAL_ID} for natural persons who do not have an LEI code.

### 6.2.6 Identification of the position holder

<b>Format</b>	LeiNationalIdEntity
<b>Xpath</b>	DlyRpt/PositionHolderId
<b>Definition</b>	Field to be filled in with the legal entity identification number (LEI) for legal entities or the {NATIONAL_ID} for individuals who do not have an LEI code. (Note: if this is a position of the company making the communication, this field must be identical to the field "Identifier of the entity making the communication").
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	documentation
	PositionHolderId
	documentation
	Field to be filled in with the legal entity identification number (LEI) for legal entities or the {NATIONAL_ID} for individuals who do not have an LEI code. (Note: if this is a position of the company making the communication, this field must be identical to the field "Identifier of the entity making the communication").

### 6.2.7 E-mail address of the position holder

<b>Format</b>	Max256Text
<b>Xpath</b>	DlyRpt/EmailAddressOfPositionHolder
<b>Definition</b>	E-mail address for notifications about positions.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	documentation
	EmailAddressOfPositionHolder
	documentation
	E-mail address for notifications about positions.

### 6.2.8 Identification of the group parent

<b>Format</b>	LeiNationalIdEntity
<b>Xpath</b>	DlyRpt/UltimateParentEntityId
<b>Definition</b>	Field to be filled in with the legal entity identification number (LEI) for legal entities or with the {NATIONAL_ID} for individuals who do not have an LEI code. Note: This field may be identical to the field “Identifier of the reporting entity” or to the field “Position holder identifier” if the parent company holds the positions or produces its own reports.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>PositionHolderId</p> <p>documentation</p> <p>Field to be filled in with the legal entity identification number (LEI) for legal entities or with the {NATIONAL_ID} for individuals who do not have an LEI code. Note: This field may be identical to the field “Identifier of the reporting entity” or to the field “Position holder identifier” if the parent company holds the positions or produces its own reports.</p>

### 6.2.9 E-mail address of the parent entity

<b>Format</b>	Max256Text
<b>Xpath</b>	DlyRpt/EmailAddressOfUltimateParentEntity
<b>Definition</b>	Email address for correspondence relating to consolidated positions.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>EmailAddressOfUltimateParentEntity</p> <p>documentation</p> <p>Email address for correspondence relating to consolidated positions.</p>

### 6.2.10 Status of the collective investment scheme parent

<b>Format</b>	Max12Text
<b>Xpath</b>	DlyRpt/ParentOfCollectiveInvestmentSchemeStatus
<b>Definition</b>	Field to indicate whether the holder of the position is a collective investment organisation that makes investment decisions independently of the parent organisation, as set out in Article 4.2 of Delegated Regulation (EU) 2017 / 591 of the Commission
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>ParentOfCollectiveInvestmentSchemeStatus</p> <p>documentation</p> <p>Field to indicate whether the holder of the position is a collective investment organisation that makes investment decisions independently of the parent organisation, as set out in Article 4.2 of Delegated Regulation (EU) 2017 / 591 of the Commission</p>

### 6.2.11 Identification code of the trading venue contract

<b>Format</b>	Max12Text
<b>Xpath</b>	DlyRpt/IdentificationCodeOfContractTradedOnTradingVenues
<b>Definition</b>	Identification of the commodity derivative, of the emissions quota or related derivative. See the field “Identification of the trading firm” for the treatment of OTC contracts that are economically equivalent to contracts traded on trading venues.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>IdentificationCodeOfContractTradedOnTradingVenues</p> <p>documentation</p> <p>Identification of the commodity derivative, of the emissions quota or related derivative. See the field “Identification of the trading firm” for the treatment of OTC contracts that are economically equivalent to contracts traded on trading venues.</p>

### 6.2.12 Venue product code

<b>Format</b>	Max12Text
<b>Xpath</b>	DlyRpt/VenueProductCode
<b>Definition</b>	Field to be filled in with a unique and unambiguous alphanumeric identification code used by the trading venue that groups contracts with different expiration dates and exercise prices related to the same product.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>VenueProductCode</p> <p>documentation</p> <p>Field to be filled in with a unique and unambiguous alphanumeric identification code used by the trading venue that groups contracts with different expiration dates and exercise prices related to the same product.</p>

### 6.2.13 Identification of the trading venue

<b>Format</b>	MICIdentifier
<b>Xpath</b>	DlyRpt/ TradingVenueIdentifier
<b>Definition</b>	<p>Field to be filled in with the ISO 10383 compliant segment MIC for the positions communicated with respect to contracts traded in the venue. If the segment MIC does not exist, use the operating MIC.</p> <p>Use the MIC code «XXXX» for positions traded off-site in economically equivalent OTC contracts.</p> <p>Use the MIC code «XOFF» for listed derivatives or emission allowances traded off regulated markets.</p>
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>CodiceConsob</p> <p>documentation</p>

	<p>Field to be filled in with the ISO 10383 compliant segment MIC for the positions communicated with respect to contracts traded in the venue. If the segment MIC does not exist, use the operating MIC.</p> <p>Use the MIC code «XXXX» for positions traded off-site in economically equivalent OTC contracts.</p> <p>Use the MIC code «XOFF» for listed derivatives or emission allowances traded off regulated markets.</p>
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#### 6.2.14 Type of position

<b>Format</b>	PositionType
<b>Xpath</b>	DlyRpt/PositionType
<b>Definition</b>	Field in which to indicate whether the position is in standardised financial futures contracts (“futures”), option contracts, emission allowances or related derivatives, in commodity derivatives as defined in Article 4.1, Point 44 (c) of Directive 2014/65 / EU of the European Parliament and of the Council, or any other type of contract.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>PositionType</p> <p>documentation</p> <p>Field in which to indicate whether the position is in standardised financial futures contracts (“futures”), option contracts, emission allowances or related derivatives, in commodity derivatives as defined in Article 4.1, Point 44 (c) of Directive 2014/65 / EU of the European Parliament and of the Council, or any other type of contract.</p>

#### 6.2.15 Expiry of the position

<b>Format</b>	PositionMaturity
<b>Xpath</b>	DlyRpt/PositionMaturity
<b>Definition</b>	Indicate whether the contract expiry for the position covered by the report concerns the first expiry (spot) month or all other months. Note: separate reports are required for the first expiry month and all other months.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	Documentation

	<p>PositionMaturity</p> <p>Documentation</p> <p>Indicate whether the contract expiry for the position covered by the report concerns the first expiry (spot) month or all other months. Note: separate reports are required for the first expiry month and all other months.</p>
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### 6.2.16 Quantitative position

<b>Format</b>	{DECIMAL-15/2}
<b>Xpath</b>	DlyRpt/PositionQuantity
<b>Definition</b>	Field to be filled in with the net quantity of the position in the commodity derivatives, emissions quotas or related derivatives expressed in lots, if the position limits are expressed in lots, or in units of the underlying. Fill in the field with a positive number for long positions and a negative number for short positions. If the position is in commodity derivatives as defined in Article 4.1, point 44 (c) of Directive 2014/65 / EU, report the number of units.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation</p> <p>PositionQuantity</p> <p>documentation</p> <p>Field to be filled in with the net quantity of the position held in the commodity derivatives, emissions quotas or related derivatives expressed in lots, if the position limits are expressed in lots, or in units of the underlying. Fill in the field with a positive number for long positions and a negative number for short positions. If the position is in commodity derivatives as defined in Article 4.1, point 44 (c) of Directive 2014/65 / EU, report the number of units.</p>

### 6.2.17 Notation of the position quantity

<b>Format</b>	NotationPositionQuantityField
<b>Xpath</b>	DlyRpt/ NotationOfThePositionQuantity
<b>Definition</b>	Field to be filled in with the units used to communicate the quantity of the position.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	documentation

	<p>NotationOfThePositionQuantity documentation Field to be filled in with the units used to communicate the quantity of the position.</p>
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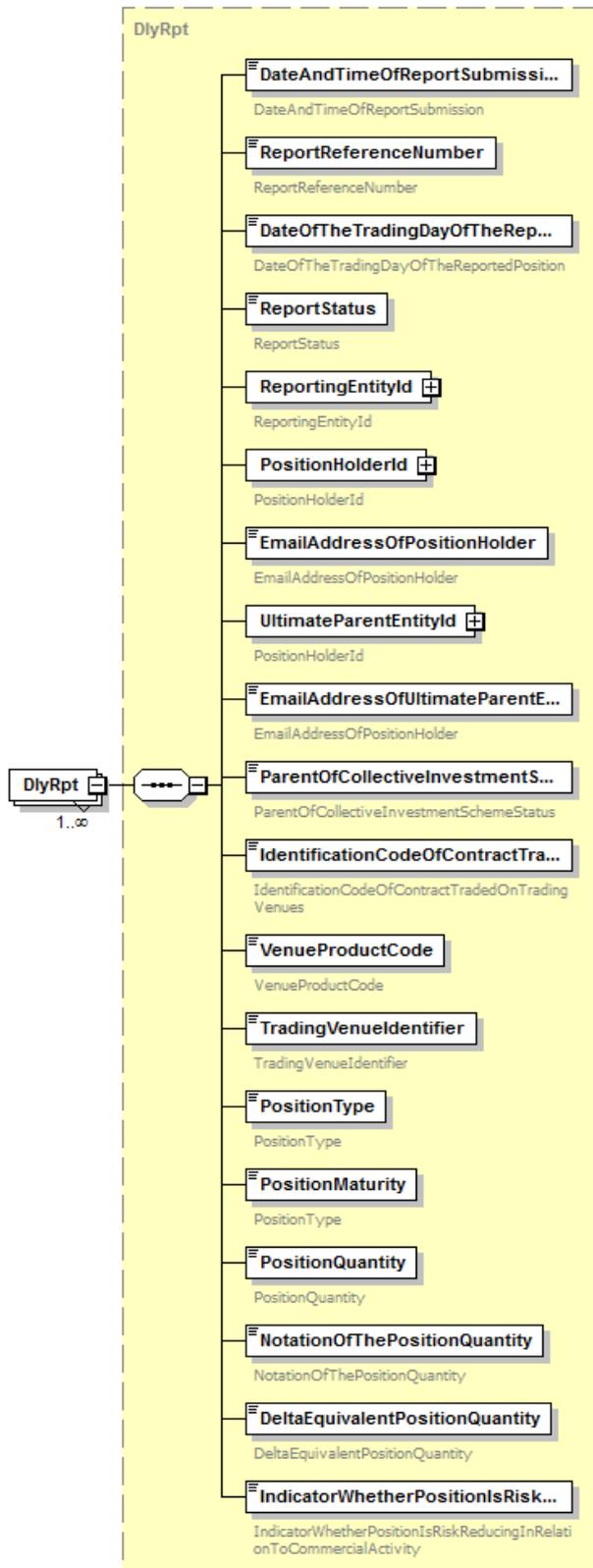
### 6.2.18 Quantitative of the equivalent position delta

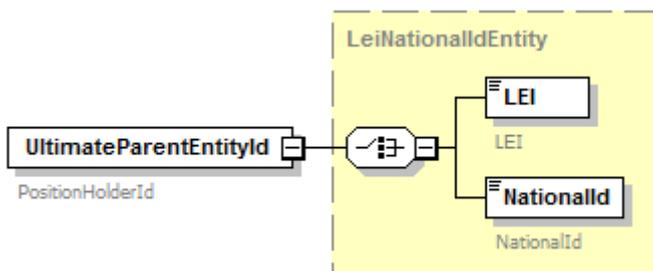
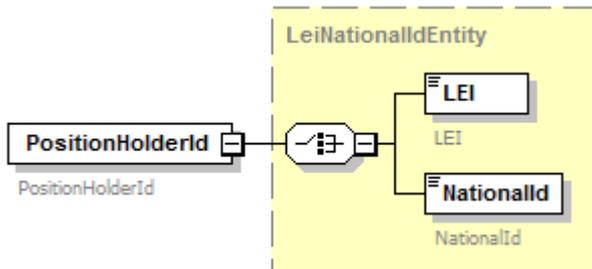
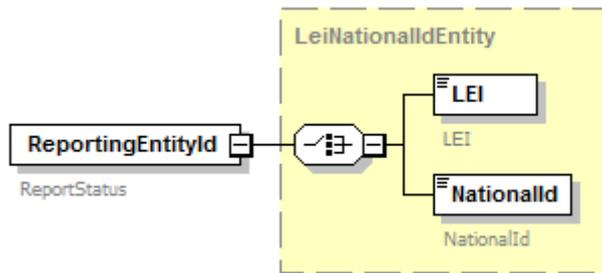
<b>Format</b>	PositionQuantity
<b>Xpath</b>	DlyRpt/ DeltaEquivalentPositionQuantity
<b>Definition</b>	If the position type is “OPTN” or an option on “EMIS”, this field specifies the equivalent delta quantity of the position indicated in the “quantity of position” field. Fill in the field with a positive number for long calls and short puts and a negative number for long put and short calls.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation DeltaEquivalentPositionQuantity documentation If the position type is “OPTN” or an option on “EMIS”, this field specifies the equivalent delta quantity of the position indicated in the “quantity of position” field. Fill in the field with a positive number for long calls and short puts and a negative number for long put and short calls.</p>

### 6.2.19 Position indicator that reduces risk in relation to commercial activities

<b>Format</b>	PositionRisk
<b>Xpath</b>	DlyRpt/IndicatorWhetherPositionIsRiskReducingInRelationToCommercialActivity
<b>Definition</b>	Field in which to indicate whether the position reduces the risk, in accordance with Article 7 of Delegated Regulation (EU) 2017/591.
<b>Standard</b>	urn:iso:std:iso:20022
<b>Validation</b>	
<b>Note</b>	<p>documentation IndicatorWhetherPositionIsRiskReducingInRelationToCommercialActivity documentation Field in which to indicate whether the position reduces the risk, in accordance with Article 7 of Delegated Regulation (EU) 2017/591.</p>

### 6.3 Structure of the file to be transmitted to Consob - XSD scheme





#### 6.4 Description of fields in the Consob feedback file

The fields contain the following sections:

- Format: Format of the fields according to the definitions in table 1
- XPath: Position in the XSD format
- Definition: Specify what a field must contain
- Standard: The standard to be used to populate the field (if applicable)
- Validation: Specifies the rules that must be applied to the field (if any)
- Notes: Additional field information

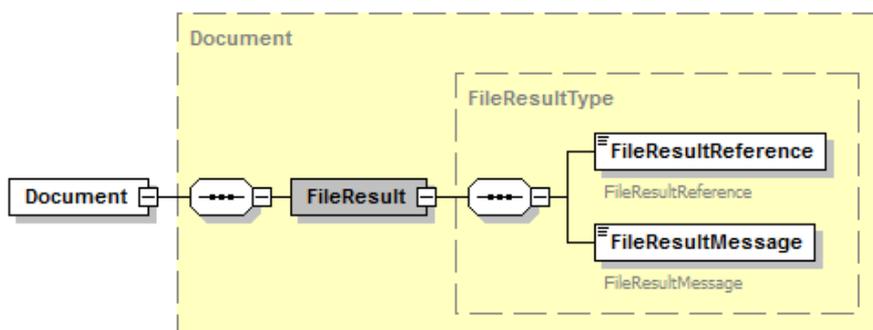
### 6.4.1 Result code

Format	FileResultReferenceType
Xpath	Document/FileResult/FileResultReference
Definition	Field populated with the result code
Standard	urn:iso:std:iso:20022
Validation	
Note	<p>Documentation</p> <p>FileResultReference</p> <p>Documentation</p> <p>Field populated with the result code</p>

### 6.4.2 Result message

Format	FileResultMessageType
Xpath	Document/FileResult/FileResultMessage
Definition	Field populated with the result message.
Standard	urn:iso:std:iso:20022
Validation	
Note	<p>Documentation</p> <p>FileResultMessage documentation</p> <p>Field populated with the result message</p>

### 6.5 Structure of the feedback file produced by the Consob- schema XSD



## 7. XSD FORMAT - Names of the FORMATS

### 7.1 Article 58.1(b)

The XSD format for the file that the external subject must send to Consob is detailed in:  
**DailyReport\_Art\_58\_1\_B.xsd**

The XSD for the feedback file that Consob produces is detailed in:

**RES\_DailyReport\_Art\_58\_1\_B.xsd**

### 7.2 Article 58.2 MiFID II

The XSD format for the file that the external subject must send to Consob is detailed in:  
**DailyReport\_Art\_58\_2.xsd**

The XSD format for the feedback file that Consob produces is detailed in:

**RES\_DailyReport\_Art\_58\_2.xsd**

## 8. File naming convention

For the daily reports to be sent to Consob and the Consob feedback files, as established by the Institute, the naming convention is:

### 8.1 58.1(b), MiFID II

Files that external subjects send:

DailyReport\_YYYYMMDD\_CodeConsob\_NN\_58\_1\_B.xml

Consob feedback file:

RES\_DailyReport\_YYYYMMDD\_CodeConsob\_NN\_58\_1\_B.xml

File notes:

<b>Symbols</b>	<b>Description</b>
YYYYMMDD	Date in format YYYYMMDD
CodiceConsob	7 character identification code of the subject assigned by Consob and communicated to external parties (starting with zeros)
NN	Progressive two digit number of the day (starting with zeros)

## 8.2 Article 58.2 MiFID II

Files that external subjects send:

DailyReport\_YYYYMMDD\_CodeConsob\_NN\_58\_2.xml

Feedback file that Consob produces:

RES\_DailyReport\_YYYYMMDD\_CodeConsob\_NN\_58\_2.xml

File notes:

Symbols	Description
YYYYMMDD	Date in format YYYYMMDD
CodiceConsob	7 character identification code of the subject assigned by Consob and communicated to external parties (starting with zeros)
NN	Progressive two digit number of the day (starting with zeros)

## 9. Management of file errors

The Consob SIPR system validates files from external parties and generates a feedback file with the validation result.

The SIPR system checks for:

- a) Structural errors;
- b) Content errors.

In the absence of errors, the SIPR system records the data in the institutional database and produces a feedback file with status "OK".

If there is an error, the data are not recorded in the institutional database and a feedback file gives an error code; the types of errors are detailed in the next two tables.

### 9.1 Structural errors

Below is the table of structural errors:

Controls	Error code	Error message	Actions
The file can not be decompressed or the name does not respect the specified format	FIL-001	The file can not be decompressed or the name does not respect the specified format	Check the compressed file / the file name and correct the problem.

Invalid ISO 20022 message identifier in the BAH (* .xsd).	FIL-007	Invalid ISO 20022 message identifier in the BAH (* .xsd).	Correct the message identifier.
The xml file format does not match the XML format. If there is an error in validation the product message will be inserted in the feedback file.	FIL-008	The file structure does not match the XML format.	Check the validation result.
When the system receives a file it checks if a file with the same name already exists. The system discards the new one.	FIL-014	File <Filename> already sent.	Increase the file name

## 9.2 Content errors

Below is the table of content errors:

Controls	Error code	Error message	Actions
Check the "Venue product code" with a "Report status" has not already been sent to NEWT	POS-001	The following report has already been sent.	Check the report and resend.
The MIC identifier in "Location of the trading venue" is not a valid MIC.	POS-002	The MIC identifier in "Location of the trading venue" is not a valid MIC.	Check the MIC and correct
The report date must be less than the system date and not before 31-12-2017.	POS-003	The report date is incorrect.	Check the date and correct.
"Relationship status" can be NEWT, AMND or CANC.	POS-004	"Relationship status" value is not valid.	Check "Relationship status" and correct.

## **10. Communications regarding the system operation start**

The Consob server can be reached at **tfr1.consob.it** and is active from 3 January 2018.

## **11. Activating the data exchange channel**

To activate the exchange channel follow the procedure below.

This procedure is only for activating the exchange channel; once successfully completed there is no need to repeat.

a) The external party reports the following information to **POSITION\_REPORTING@consob.it**:

- the name and telephone number of the contact person in charge of activating the exchange channel;
- IP address from which the files will be sent;
- IP address which will receive the feedback files;
- the credentials for Consob to connect to the external party server receiving the feedback files; only communicate the User; the password must be communicated by telephone, by the external contact to the Consob contact;

b) the external subject is contacted by telephone by the Consob representative who will communicate the credentials for sending files to the Consob server; the respective contacts will activate the exchange channel.

## **12. Technical support**

Support requests can be sent to: **POSITION\_REPORTING@consob.it mailbox**