

Harmonized Reporting Format - Trade by trade reporting. Structure XML file.

	Tag	Description	Format - Length	Remarks
[1..1]	<HRFTrades>	Root		
[1..1]	. <Sendinf>	Information sender		
[1..1]	. . <Dealer>	BicCode		
[1..1]	. . <Month>	Month	Integer	Between 1 and 12
[1..1]	. . <Year>	Year	Integer	Between 2013 and 2099
[1..1]	. . <CheckTrades>	Number of trades	Integer	Number of <Trade> occurrences in the file
[1..1]	. <Trades>	Trades		
[1..N]	. . <Trade>	Trade		
[1..1]	. . . <TradeDate>	Trade date	Format YYYY-MM-DD	>= 2013-01-01
[1..1]	. . . <Security>	ISIN code	String 12	
[1..1]	. . . <TransType>	Transaction type	String 1	B or S
[1..1]	. . . <Quantity>	Quantity of the trade	Decimal 17	Decimal sign is '.' Max 2 decimals
[1..1]	. . . <Counterpart>	Counterpart type	Integer	1 or between 3 and 14
[1..1]	. . . <Country>	Country code	String 3	ISO 3166-1-alpha-3 Country code or geographical region
[1..1]	. . . <System>	System type	Integer	Between 1 and 14

The name of the file has to have the following format :

YYYYMM_BICCODE.XML where BICCODE is the BicCode of the dealer.

When the file doesn't meet the specifications of the XSD-schema, the file will be rejected by the system and a new file will be asked.

The file has to contain all the transactions (**trade date**) executed during one month.

Counterpart type - possible values :

- 1 = Inter Dealer Broker
- 3 = Bank-Primary Dealer
- 4 = Bank-Inter Dealer
- 5 = Bank-Connected Entity
- 6 = Bank-Customer
- 7 = Debt Management Office
- 8 = Public Entity
- 9 = Pension Fund
- 10 = Insurance Company
- 11 = Fund Manager
- 12 = Hedge Fund
- 13 = Retail
- 14 = Corporate

Country code – possible values :

ISO Alpha-3	<u>Country</u>
ABW	Aruba
AFG	Afghanistan
AGO	Angola
AIA	Anguilla
ALA	Aland Islands
ALB	Albania
AND	Andorra
ARE	United Arab Emirates
ARG	Argentina
ARM	Armenia
ASM	American Samoa
ATF	French Southern Territories
ATG	Antigua and Barbuda
AUS	Australia
AUT	Austria
AZE	Azerbaijan
BDI	Burundi
BEL	Belgium
BEN	Benin
BES	Bonaire, Sint Eustatius and Saba
BFA	Burkina Faso
BGD	Bangladesh
BGR	Bulgaria

BHR	Bahrain
BHS	Bahamas
BIH	Bosnia and Herzegovina
BLM	Saint Barthelemy
BLR	Belarus
BLZ	Belize
BMU	Bermuda
BOL	Bolivia, Plurinational State of
BRA	Brazil
BRB	Barbados
BRN	Brunei Darussalam
BTN	Bhutan
BVT	Bouvet Island
BWA	Botswana
CAF	Central African Republic
CAN	Canada
CCK	Cocos (Keeling) Islands
CHE	Switzerland
CHL	Chile
CHN	China, People's Republic of
CIV	Cote d'Ivoire
CMR	Cameroon
COD	Congo, Democratic Republic of the
COG	Congo, Republic of
COK	Cook Islands
COL	Colombia
COM	Comoros
CPV	Cape Verde
CRI	Costa Rica
CUB	Cuba
CUW	Curacao
CXR	Christmas Island
CYM	Cayman Islands
CYP	Cyprus
CZE	Czech Republic
DEU	Germany
DJI	Djibouti
DMA	Dominica
DNK	Denmark
DOM	Dominican Republic
DZA	Algeria

ECU	Ecuador
EGY	Egypt
ERI	Eritrea
ESH	Western Sahara
ESP	Spain
EST	Estonia
ETH	Ethiopia
FIN	Finland
FJI	Fiji
FLK	Falkland Islands (Malvinas)
FRA	France
FRO	Faroe Islands
FSM	Micronesia, Federated States of
GAB	Gabon
GBR	United Kingdom
GEO	Georgia
GGY	Guernsey
GHA	Ghana
GIB	Gibraltar
GIN	Guinea
GLP	Guadeloupe
GMB	Gambia
GNB	Guinea-Bissau
GNQ	Equatorial Guinea
GRC	Greece
GRD	Grenada
GRL	Greenland
GTM	Guatemala
GUF	French Guiana
GUM	Guam
GUY	Guyana
HKG	Hong Kong
HMD	Heard Island and McDonald Islands
HND	Honduras
HRV	Croatia
HTI	Haiti
HUN	Hungary
IDN	Indonesia
IMN	Isle of Man
IND	India
IOT	British Indian Ocean Territory

IRL	Ireland
IRN	Iran, Islamic Republic of
IRQ	Iraq
ISL	Iceland
ISR	Israel
ITA	Italy
JAM	Jamaica
JEY	Jersey
JOR	Jordan
JPN	Japan
KAZ	Kazakhstan
KEN	Kenya
KGZ	Kyrgyzstan
KHM	Cambodia
KIR	Kiribati
KNA	Saint Kitts and Nevis
KOR	Korea, Republic of
KWT	Kuwait
LAO	Lao People's Democratic Republic
LBN	Lebanon
LBR	Liberia
LBY	Libya
LCA	Saint Lucia
LIE	Liechtenstein
LKA	Sri Lanka
LSO	Lesotho
LTU	Lithuania
LUX	Luxembourg
LVA	Latvia
MAC	Macao
MAF	Saint Martin (French part)
MAR	Morocco
MCO	Monaco
MDA	Moldova, Republic of
MDG	Madagascar
MDV	Maldives
MEX	Mexico
MHL	Marshall Islands
MKD	Macedonia, The Former Yugoslav Republic of
MLI	Mali
MLT	Malta

MMR	Myanmar
MNE	Montenegro
MNG	Mongolia
MNP	Northern Mariana Islands
MOZ	Mozambique
MRT	Mauritania
MSR	Montserrat
MTQ	Martinique
MUS	Mauritius
MWI	Malawi
MYS	Malaysia
MYT	Mayotte
NAM	Namibia
NCL	New Caledonia
NER	Niger
NFK	Norfolk Island
NGA	Nigeria
NIC	Nicaragua
NIU	Niue
NLD	Netherlands
NOR	Norway
NPL	Nepal
NRU	Nauru
NZL	New Zealand
OMN	Oman
PAK	Pakistan
PAN	Panama
PCN	Pitcairn
PER	Peru
PHL	Philippines
PLW	Palau
PNG	Papua New Guinea
POL	Poland
PRI	Puerto Rico
PRK	Korea, Democratic People's Republic of
PRT	Portugal
PRY	Paraguay
PSE	Palestinian Territory
PYF	French Polynesia
QAT	Qatar
REU	Réunion

ROU	Romania
RUS	Russian Federation
RWA	Rwanda
SAU	Saudi Arabia
SDN	Sudan
SEN	Senegal
SGP	Singapore
SGS	South Georgia and the South Sandwich Islands
SHN	Saint Helena, Ascension and Tristan da Cunha
SJM	Svalbard and Jan Mayen
SLB	Solomon Islands
SLE	Sierra Leone
SLV	El Salvador
SMR	San Marino
SOM	Somalia
SPM	Saint Pierre and Miquelon
SRB	Serbia
SSD	South Sudan
STP	Sao Tome and Principe
SUR	Suriname
SVK	Slovakia
SVN	Slovenia
SWE	Sweden
SWZ	Swaziland
SXM	Saint Martin (Dutch part)
SYC	Seychelles
SYR	Syrian Arab Republic
TCA	Turks and Caicos Islands
TCD	Chad
TGO	Togo
THA	Thailand
TJK	Tajikistan
TKL	Tokelau
TKM	Turkmenistan
TLS	Timor-Leste
TON	Tonga
TTO	Trinidad and Tobago
TUN	Tunisia
TUR	Turkey
TUV	Tuvalu
TWN	Taiwan, Province of China

TZA	Tanzania, United Republic of
UGA	Uganda
UKR	Ukraine
UMI	United States Minor Outlying Islands
URY	Uruguay
USA	United States of America
UZB	Uzbekistan
VAT	Holy See (Vatican City State)
VCT	Saint Vincent and the Grenadines
VEN	Venezuela, Bolivarian Republic of
VGB	Virgin Islands, British
VIR	Virgin Islands, U.S.
VNM	Vietnam
VUT	Vanuatu
WLF	Wallis and Futuna
WSM	Samoa
YEM	Yemen
ZAF	South Africa
ZMB	Zambia
ZWE	Zimbabwe
AAA	Central Asia
BBB	East Asia
CCC	Far East Asia
DDD	West Asia
EEE	South Asia

Central Asia : Afghanistan, India, Iran, Kazakhstan, Kyrgyzstan, Maldives, Pakistan, Sri Lanka, Tajikistan, Turkmenistan, Uzbekistan

East Asia : Bangladesh, Bhutan, China, People's Republic of, Hong Kong, Macao, Mongolia, Myanmar (Burma), Nepal

Far East Asia : China, Republic of (Taiwan), Japan, Korea, Democratic People's Republic of, Korea, Republic of, Philippines

West Asia : Azerbaijan, Bahrain, Iraq, Israel, Jordan, Kuwait, Lebanon, Oman, Qatar, Saudi Arabia, Syria, Turkey, United Arab Emirates, Yemen, Palestine (West Bank & Gaza Strip)

South Asia : Brunei, Cambodia, East Timor, Indonesia, Laos, Malaysia, Singapore, Thailand, Vietnam

Note that the Codes AAA, BBB, CCC, DDD and EEE can only be used when the counterpart is an Asian Public Entity!

System type – possible values :

1 = BGC Brokers - eSpeed

2 = BrokerTec

- 3 = Bloomberg
- 4 = Eurex Bonds
- 5 = EuroMTS
- 6 = HDAT
- 7 = Local MTS
- 8 = Reuters
- 9 = SENAF
- 10 = Bondvision
- 11 = Tradeweb
- 12 = MarketAxess
- 13 = Other Electronic
- 14 = Non Electronic