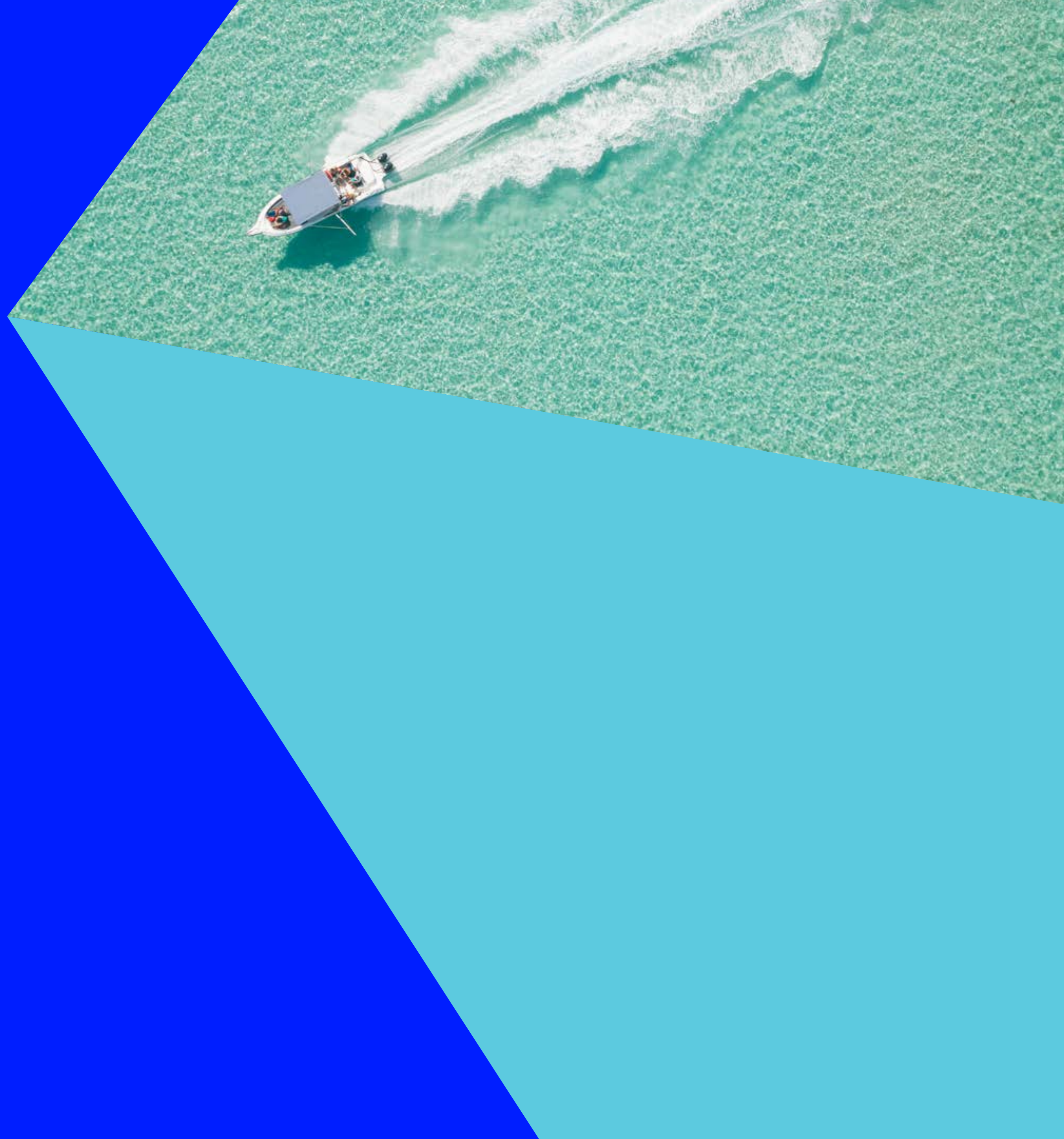


Regulatory Reporting Solutions

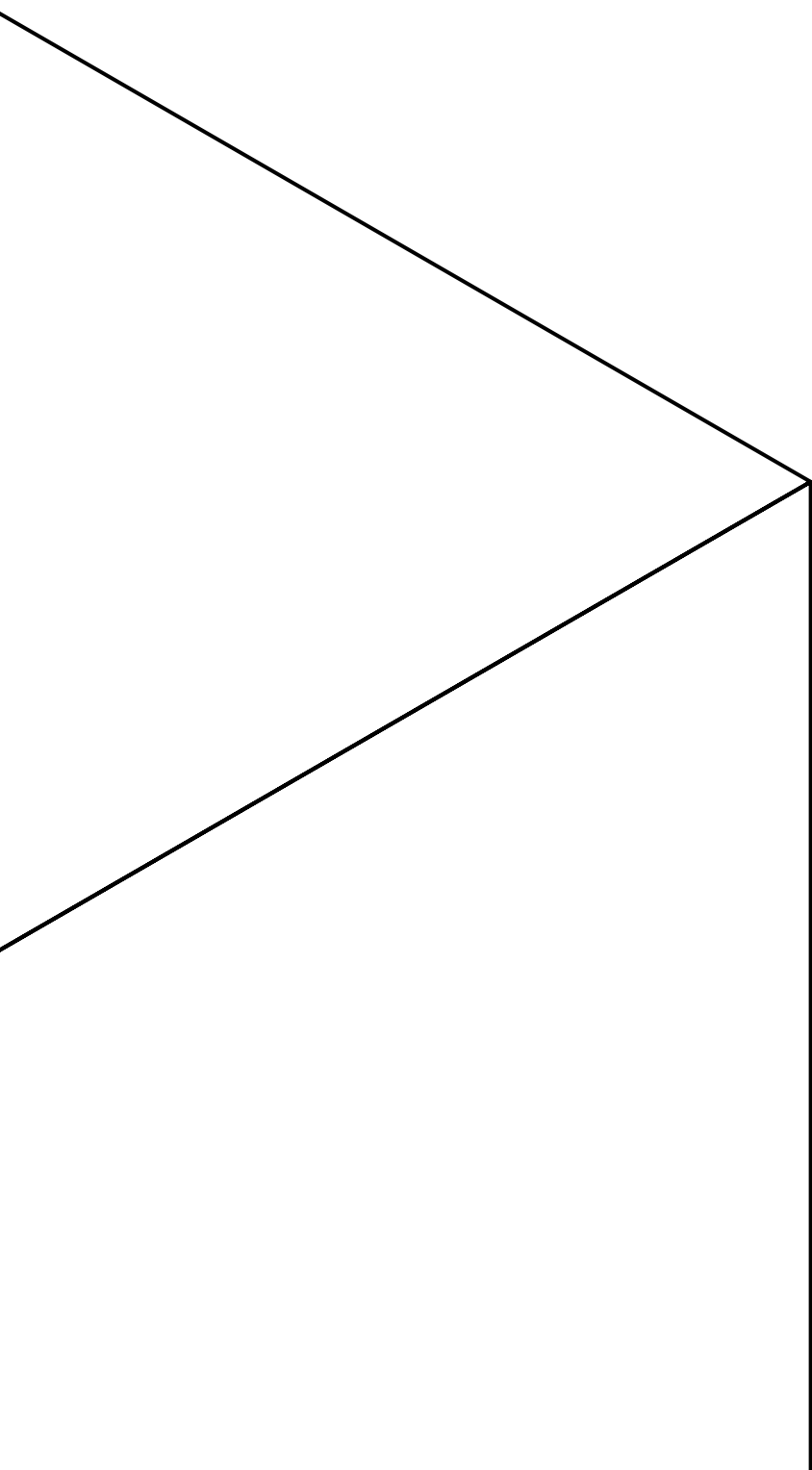
Smart Data Extracts

Strengthen your data controls and enhance your MiFIR reporting simply and easily with our new Smart Data Extracts ancillary service, now available to Regulatory Reporting Solutions' Approved Reporting Mechanism (ARM) customers.

LSEG



Data quality is increasingly under the microscope, with many authorities highlighting the need for complete, accurate and timely reporting.



Introduction

Without high quality data, it could be challenging for authorities to accurately detect market abuse. It is therefore important for firms to have a robust control framework in place, including the ability to periodically extract data from the ARM to reconcile against the source information.

Where errors are identified, firms must extract the relevant data and report the correction to the authority, providing errors and omissions reports where applicable. Firms that proactively identify and remediate reports demonstrate strong internal controls.

To support both identification and resolution of reporting breaks, firms may need to extract a variety of information from the ARM. This may involve retrieving targeted data across extended date ranges or broader datasets for investigations and reconciliations.

Our solution

01

Smart Data Extracts, our new data extraction ancillary service, enables firms to access the data they need on demand. It supports both reactive use cases (e.g., issue resolution) and proactive use cases (e.g., management information (MI), reconciliations or data sampling). The output is available in CSV format enabling the easy use, editing and augmenting of the data.

02

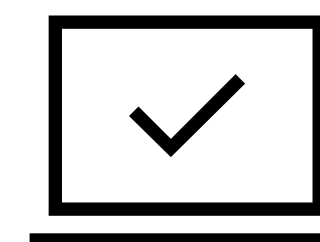
The Smart Data Extracts feature provides a simple way for Regulatory Reporting Solutions' ARM users to manage their data on demand. It delivers easy access to data in a variety of formats, using customised filtering on any of the reportable fields and derived fields, such as regulator error codes. This allows you to strengthen your data controls and enhance your MiFIR reporting.

03

Data quality remains a union strategic supervisory priority, with competent authorities and ESMA conducting extensive testing to evaluate reporting standards. Firms are expected to analyse their transaction reports to promptly identify and rectify errors, thereby enhancing overall data quality.

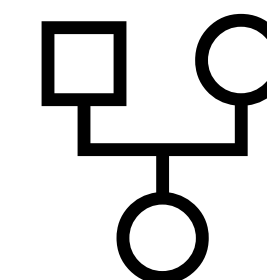
Key benefits

With no onboarding costs or additional data required, existing Regulatory Reporting Solutions' ARM customers can start benefiting from Smart Data Extracts immediately. Our Smart Data Extracts tool enables you to access meaningful datasets on demand:



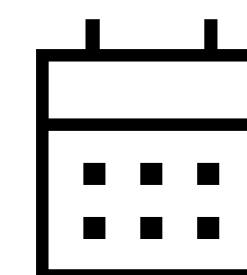
01

Extract only the data you need using our preset filters



02

Avoid manual filtering and editing in-house



03

Export large volumes of up to one year of data per request

Key features

01

- Exports in daily activity format (CSV), as defined in the ARM documentation pack
- All field specification fields plus:
- UnaVista ID
 - Import date
 - Regulator
 - Transaction status
 - ARM valid
 - Filename
 - Error codes
 - Error reasons

02

Customised searches with 11 filters

03

Extract up to one year of data from any period within the past five years

04

Locate specific error codes to assist with remediation

05

Use to complement your control framework

06

Set specific criteria to meet MI requirements

07

Secure delivery of files through sFTP (Regulatory Reporting Solutions’ Managed File Transfer solution)

Self service data extract form

The file will be sent through sFTP into the FROM_Lseg directory on the customer side

Trading Date Time = date and time when the trade was executed

Submission Date = ARM Submission Date

Text or dropdown list

For manual input, if there are multiple values, they must be separated by commas, no spaces allowed. Example: LEI1,LEI2,LEI3

Dropdown list

One or many values can be selected

This field is to select the **PGP Key** for the encrypted report. Encryption is mandatory when the PI Request check box is enabled

- If PI Request check box is enabled, the report will contain exposed PII data
- If PI Request check box is disabled, the report will contain masked PII data

The screenshot shows a form titled 'Additional Field(s)' with a 'User Input' section. The fields are as follows:

- File Request Format:** A dropdown menu.
- Output method:** A dropdown menu.
- MiFIR Field List:** A dropdown menu.
- Date Type:** A dropdown menu.
- Start Date:** A date picker.
- End Date:** A date picker.
- Records included:** A dropdown menu with a search icon.
- Executing Entity ID:** A text input field.
- Submitting Entity ID:** A dropdown menu.
- Buyer ID:** A text input field.
- Seller ID:** A text input field.
- Venue:** A dropdown menu.
- NCA Error Code:** A dropdown menu with a search icon.
- ARM Error Code:** A dropdown menu with a search icon.
- Instrument ID:** A text input field.
- Underlying ISIN:** A text input field.
- Transaction Reference Number:** A text input field.
- Data Categories:** A dropdown menu with a search icon.
- Encryption:** A dropdown menu.
- PI Request:** A checkbox.

At the bottom are 'OK' and 'Cancel' buttons.

The format of the export file: CSV

Specifies the fields to be included in the export. On launch the only allowable value is *all fields* = MIFIR Fields + Internal Fields

Start Date must be a date in the past and at least one day prior to request date

End Date must be a date in the past and at least one day prior to request date

Records included

- Accepted by ARM and accepted by Regulator
- Accepted by ARM and rejected by Regulator
- Pending
- Rejected by UV
- All statuses – transactions with all the statuses above

Text – alphanumeric chars

If there are multiple values, they must be separated by commas, no spaces allowed

Why choose us?

With years of industry expertise, LSEG helps firms simplify compliance with reporting regulations in jurisdictions globally and delivers workflow automation and easy onboarding, allowing firms to turn regulation into an opportunity.

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