

## Chapter 2

# Procedures for ensuring data quality

## 2.4 End-of-day response mechanisms

- 2.4.1** **R** For each working day, a trade repository shall make available to the reporting counterparties, report submitting entities, entities responsible for reporting and third parties which have been granted access to information under Article 78(7) of Regulation (EU) No 648/2012, as applicable, the following information on the relevant derivatives in an XML format and a template developed in accordance with the ISO 20022 methodology:
- (1) the derivatives reported during that day;
  - (2) the latest trade states of the outstanding derivatives;
  - (3) the derivative reports that have been rejected during that day;
  - (4) the reconciliation status of all reported derivatives subject to reconciliation pursuant to ■ EMIRR 2.3.1R;
  - (5) the outstanding derivatives for which no valuation has been reported or the valuation that was reported is dated more than 14 calendar days from the day for which the report is generated;
  - (6) the outstanding derivatives for which no margin information has been reported or the margin information that was reported is dated more than 14 calendar days from the day for which the report is generated; and
  - (7) the derivatives that were received on that day with action type 'New', 'Position component', 'Modification' or 'Correction' whose notional amount is greater than a threshold for that class of derivatives.
- 2.4.2** **R** A trade repository shall provide such information no later than 09:00 Coordinated Universal Time on the following working day to which the information provided in ■ EMIRR 2.4.1R refers to.