

**FCA STANDARDS INSTRUMENT: THE TECHNICAL STANDARDS (EMIR  
REPORTING AND DATA QUALITY AND MISCELLANEOUS AMENDMENTS)  
INSTRUMENT 2023**

**Powers exercised**

- A. The Financial Conduct Authority (“the FCA”) makes this instrument in the exercise of the following powers and related provisions of the Financial Services and Markets Act 2000 (“the Act”):
- (1) section 138P (Technical standards);
  - (2) section 138Q (Standards instruments);
  - (3) section 138S (Application of Chapters 1 and 2); and
  - (4) section 137T (General supplementary powers).
- B. For the purposes of section 138P of the Act, the power to make regulatory technical standards which the FCA relies on for the purposes of this instrument is conferred on the FCA by Articles 9(5) and 9(6) (Reporting obligation) of Regulation (EU) No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories.
- C. Pursuant to section 138P(2)(b) of the Act, the power to make technical standards includes the power to modify, amend or revoke any EU tertiary legislation made by an EU entity under the original EU power which forms part of retained EU law. Implementing Regulation (EU) No 1247/2012 and Delegated Regulation (EU) No 148/2013 constitute EU tertiary legislation (as defined in section 20 of the European Union (Withdrawal) Act 2018) for the purposes of section 138P(2)(b) of the Act.
- D. The provisions referred to above are specified for the purpose of section 138Q(2)(Standards instruments) of the Act.

**Pre-conditions to making**

- E. The FCA has consulted the Prudential Regulation Authority and the Bank of England as appropriate in accordance with section 138P of the Act.
- F. A draft of this instrument has been approved by the Treasury in accordance with section 138R of the Act.
- G. The FCA published a draft of this instrument in accordance with section 138I(1)(b) of the Act, accompanied by the information required by section 138I(2). The FCA had regard to representations made in response to the public consultation.

**Modifications**

- H. The FCA revokes the following technical standards insofar as they apply in all cases, except in the case of central counterparties:

- (1) Commission Implementing Regulation (EU) No 1247/2012 of 19 December 2012 laying down implementing technical standards with regard to the format and frequency of trade reports to trade repositories according to Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories; and
- (2) Commission Delegated Regulation (EU) No 148/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories with regard to regulatory technical standards on the minimum details of the data to be reported to trade repositories.

I. The FCA makes the following technical standards in accordance with the relevant Annexes to this instrument to apply for all cases, except for central counterparties:

(1)	(2)
Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories	Annex A
Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting	Annex B

J. The FCA amends the following technical standards in accordance with the relevant Annexes to this instrument:

(1)	(2)
Commission Delegated Regulation (EU) No 149/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on indirect clearing arrangements, the clearing obligation, the public register, access to a trading venue, non-financial counterparties, and risk mitigation techniques for OTC derivatives contracts not cleared by a CCP	Annex C
Commission Delegated Regulation (EU) No 151/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories, with regard to regulatory technical standards specifying the data to be published and made available by trade repositories and operational standards for aggregating, comparing and accessing the data	Annex D
Commission Delegated Regulation (EU) No 2016/957 of 9 March 2016 supplementing Regulation (EU) No 596/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the appropriate arrangements, systems and procedures as well as notification templates to be used for preventing, detecting and reporting abusive practices or suspicious orders or transactions	Annex E

**Commencement**

K. This instrument comes into force on 30 September 2024.

**Citation**

L. This instrument may be cited as FCA Standards Instrument: The Technical Standards (EMIR Reporting and Data Quality and Miscellaneous Amendments) Instrument 2023.

By order of the Board  
23 February 2023

Insert the following new Technical Standard in the European Market Infrastructure Regulation section. The text is not underlined.

## **Annex A**

### **Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories**

#### *Article 1*

##### **Citation**

These Standards may be cited as the ‘EMIR Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories 2023’.

#### *Article 2*

##### **Definitions**

In these Standards ‘UK-adopted international accounting standards’ means (in accordance with section 474(1) of the Companies Act 2006) international accounting standards which are adopted for use within the United Kingdom by virtue of Chapter 2 or 3 of Part 2 of the International Accounting Standards and European Public Limited-Liability Company (Amendment etc.) (EU Exit) Regulations 2019.

#### *Article 3*

##### **Details to set out in reports pursuant to Article 9(1) and (3) of Regulation (EU) No 648/2012**

1. Reports to trade repositories made pursuant to Article 9(1) and (3) of Regulation (EU) No 648/2012 shall include the complete and accurate details set out in Tables 1, 2 and 3 of the Annex that pertain to the derivative concerned.
2. When reporting the conclusion, modification or termination of the derivative, a counterparty shall specify in its report the details of the action type and event type as described in the fields 151 and 152 in Table 2 of the Annex to which that conclusion, modification or termination is related.
3. The details referred to in paragraph 1 shall be reported within a single report.

By way of derogation from the first subparagraph, the details referred to in paragraph 1 shall be reported in separate reports where the fields in the Tables 1, 2 and 3 of the Annex do not allow for the effective reporting of those details, such as in the case

where the derivative contract is composed of a combination of derivative contracts that are negotiated together as the product of a single economic agreement.

Counterparties to a derivative contract composed of a combination of derivative contracts referred to in the second subparagraph shall agree, before the reporting deadline, on the number of separate reports to be sent to a trade repository in relation to that derivative contract.

The reporting counterparty shall link the separate reports by an identifier that is unique at the level of the counterparty to the group of derivative reports, in accordance with field 6 in Table 2 of the Annex.

4. Where one report is made on behalf of both counterparties, it shall contain the details set out in Tables 1, 2 and 3 of the Annex in relation to each of the counterparties.
5. Where one counterparty reports the details of a derivative to a trade repository on behalf of the other counterparty, or a third entity reports a contract to a trade repository on behalf of one or both counterparties, the details reported shall include the full set of details that would have been reported had the derivatives been reported to the trade repository by each counterparty separately.

#### *Article 4*

##### **Cleared trades**

1. Where a derivative whose details have already been reported pursuant to Article 9 of Regulation (EU) No 648/2012 is subsequently cleared by a central counterparty (CCP), that derivative shall be reported as terminated by specifying in fields 151 and 152 in Table 2 of the Annex the action type 'Terminate' and event type 'Clearing'. New derivatives resulting from clearing shall be reported by specifying in fields 151 and 152 in Table 2 of the Annex the action type 'New' and event type 'Clearing'.
2. Where a derivative is both concluded on a trading venue or on an organised trading platform located outside of the UK and cleared by a CCP on the same day, only the derivatives resulting from clearing shall be reported. These derivatives shall be reported by specifying in fields 151 and 152 in Table 2 of the Annex either the action type 'New', or the action type 'Position component', in accordance with Article 5(2), and event type 'Clearing'.

#### *Article 5*

##### **Reporting at position level**

1. Following the reporting of the details of a derivative a counterparty has concluded and the termination of that derivative due to inclusion in a position, a counterparty shall be allowed to use position level reporting provided that all of the following conditions are fulfilled:
  - (a) the risk is managed at position level;

- (b) the reports relate to derivatives concluded on a trading venue or on an organised trading platform located outside of the UK or to derivatives cleared by a CCP or to contracts for difference that are fungible with each other and have been replaced by the position;
  - (c) the derivatives at trade level, as referred to in field 154 in Table 2 of the Annex, were correctly reported prior to their inclusion in the position;
  - (d) other events that affect the common fields in the report of the position are separately reported;
  - (e) the derivatives referred to in point (b) were duly terminated by indicating the action type 'Terminate' in field 151 in Table 2 of the Annex and event type 'Inclusion in position' in the field 152 in Table 2 of the Annex;
  - (f) the resulting position was duly reported either as a new position or as an update to an existing position;
  - (g) the report of the position was made correctly filling in all the applicable fields in Tables 1 and 2 of the Annex and by indicating that the report is made at position level in field 154 in Table 2 of the Annex;
  - (h) the counterparties to the derivative agree that the derivative should be reported at position level.
2. When an existing derivative is to be included in a position level report on the same day, such derivative shall be reported with action type 'Position component' in field 151 in Table 2 of the Annex.
  3. The subsequent updates, including valuation updates, collateral updates and other modifications and lifecycle events, shall be reported at position level and they shall not be reported for the original derivatives at trade level that were terminated and included in that position.

## *Article 6*

### **Reporting of exposures**

1. The data on collateral for both cleared and non-cleared derivatives shall include all posted and received collateral in accordance with fields 1 to 29 in Table 3 of the Annex.
2. Where a counterparty 1 collateralises on a portfolio basis, the counterparty 1 or the entity responsible for reporting shall report to a trade repository collateral posted and received on a portfolio basis in accordance with fields 1 to 29 in Table 3 of the Annex and specify a code identifying the portfolio in accordance with field 9 in Table 3 of the Annex.
3. Non-financial counterparties other than those referred to in Article 10 of Regulation (EU) No 648/2012 or the entities responsible for reporting on their behalf shall not be

required to report collateral, mark-to-market, or mark-to-model valuations of the contracts set out in Table 2 and Table 3 of the Annex to this Regulation.

4. For derivatives cleared by a CCP, the counterparty 1 or the entity responsible for reporting shall report the valuation of the derivative provided by the CCP in accordance with fields 21 to 25 in Table 2 of the Annex.
5. For derivatives not cleared by a CCP, the counterparty 1 or the entity responsible for reporting shall report, in accordance with fields 21 to 25 in Table 2 of the Annex, the valuation of the derivative performed in accordance with the methodology defined in International Financial Reporting Standard 13 Fair Value Measurement as contained in UK-adopted international accounting standards, without applying any adjustment to the fair value.

### *Article 7*

#### **Notional amount**

1. The notional amount of a derivative referred to in fields 55 and 64 in Table 2 of the Annex shall be specified as follows:
  - (a) in the case of swaps, futures, forwards and options traded in monetary units, the reference amount;
  - (b) in the case of options other than those referred to in point (a), calculated using the strike price;
  - (c) in the case of forwards other than those referred to in point (a), the product of the forward price and the total notional quantity of the underlying;
  - (d) in the case of equity dividend swaps, the product of the period fixed strike and the number of shares or index units;
  - (e) in the case of equity volatility swaps, the vega notional amount;
  - (f) in the case of equity variance swaps, the variance amount;
  - (g) in the case of financial contracts for difference, the resulting amount of the initial price and the total notional quantity;
  - (h) in case of commodity fixed/float swaps, the product of the fixed price and the total notional quantity;
  - (i) in case of commodity basis swaps, the product of the last available spot price at the time of the transaction of the underlying asset of the leg with no spread and the total notional quantity of the leg with no spread;
  - (j) in case of swaptions, the notional amount of the underlying contract;
  - (k) in the case of a derivative not referred to in points (a) to (j) above, where the

notional amount is calculated using the price of the underlying asset and such price is only available at the time of settlement, the end of day price of the underlying asset at the date of conclusion of the contract.

2. The initial report of a derivative contract whose notional amount varies over time shall specify the notional amount as applicable at the date of conclusion of the derivative contract and the notional amount schedule.

When reporting the notional amount schedule, counterparties shall indicate:

- (i) the unadjusted date on which the associated notional amount becomes effective;
- (ii) the unadjusted end date of the notional amount; and
- (iii) the notional amount which becomes effective on the associated unadjusted effective date.

### *Article 8*

#### **Price**

1. The price of a derivative referred to in field 48 in Table 2 of the Annex shall be specified as follows:
  - (a) in the case of swaps with periodic payments relating to commodities, the fixed price;
  - (b) in the case of forwards relating to commodities and equities, the forward price of the underlying;
  - (c) in the case of swaps relating to equities and contracts for difference, the initial price of the underlying.
2. The price of a derivative shall not be specified in field 48 in Table 2 of the Annex when it is specified in another field in Table 2 of the Annex.

### *Article 9*

#### **Linking of reports**

The reporting counterparty or entity responsible for reporting shall link the reports related to the derivatives concluded or terminated as a result of the same event referred to in field 152 in Table 2 as follows:

- (a) in the case of clearing, step-in, allocation and exercise, the counterparty shall report the unique trade identifier of the original derivative that was terminated as a result of the event referred to in the field 152 in Table 2 in the field 3 in Table 2 of the Annex within the report or reports pertaining to the derivative or the derivatives resulting from that event;
- (b) in the case of inclusion of a derivative in a position, the counterparty shall report the



unique trade identifier of the position in which that derivative has been included in the field 4 in Table 2 of the Annex within the report of that derivative sent with action type 'Position component' or a combination of action type 'Terminate' and event type 'Inclusion in position';

- (c) in the case of post-trade risk reduction (PTRR) event with a PTRR service provider or CCP providing the PTRR service, the counterparty shall report a unique code identifying this event as provided by that PTRR service provider or CCP in the field 5 in Table 2 of the Annex within all the reports pertaining to the derivatives that were either terminated due to or result from that event.

## ANNEX

Table 1

Item	Section	Field	Details to be reported
1	Parties to the derivative	Reporting timestamp	Date and time of the submission of the report to the trade repository.
2	Parties to the derivative	Report submitting entity ID	<p>In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, that entity has to be identified in this field by a unique code.</p> <p>Otherwise, the entity responsible for reporting should be identified in this field.</p>
3	Parties to the derivative	Entity responsible for reporting	<p>Where a financial counterparty is solely responsible, and legally liable, for reporting on behalf of both counterparties in accordance with Article 9(1a) of Regulation (EU) No 648/2012 and the non-financial counterparty does not decide to report itself the details of its OTC derivative contracts with the financial counterparty, the unique code identifying that financial counterparty.</p> <p>Where a management company is responsible, and legally liable, for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 9(1b) of that Regulation, the unique code identifying that management company.</p> <p>Where an Alternative Investment Fund Manager (AIFM) is responsible, and legally liable, for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 9(1c) of that Regulation, the unique code identifying that AIFM.</p> <p>Where the trustees or managers of an occupational pension scheme are</p>

			<p>responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1d) of that Regulation, the unique code identifying those trustees or managers.</p> <p>This field is applicable only to the OTC derivatives.</p>
4	Parties to the derivative	Counterparty 1 (Reporting counterparty)	<p>Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question.</p> <p>In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</p>
5	Parties to the derivative	Nature of the counterparty 1	<p>Indicate if the counterparty 1 is a CCP, a financial, non-financial counterparty or other type of counterparty as defined in points 1, 8 and 9 of Article 2 of Regulation (EU) No 648/2012 or an entity as referred to in accordance with point 5 of Article 1.</p>
6	Parties to the derivative	Corporate sector of the counterparty 1	<p>Nature of the counterparty 1's company activities.</p> <p>If the counterparty 1 is a financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties <u>in field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that counterparty.</u></p> <p>If the counterparty 1 is a non-financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties <u>in field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that</u></p>

			<p>counterparty.</p> <p>Where more than one activity is reported, the codes shall be populated in order of the relative importance of the corresponding activities.</p>
7	Parties to the derivative	Clearing threshold of counterparty 1	Information whether counterparty 1 is above the clearing threshold referred to in Article 4a or 10 of Regulation (EU) No 648/2012 at the date when the transaction was concluded.
8	Parties to the derivative	Counterparty 2 identifier type	Indicator of whether LEI was used to identify counterparty 2.
9	Parties to the derivative	Counterparty 2	<p>Identifier of the second counterparty to a derivative transaction.</p> <p>In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</p>
10	Parties to the derivative	Country of the counterparty 2	In case counterparty 2 is a natural person, the code of country of residence of that person.
11	Parties to the derivative	Nature of the counterparty 2	Indicate if counterparty 2 is a CCP, a financial, non-financial counterparty or other type of counterparty in accordance with point 5 of Article 1 or points 1, 8 and 9 of Article 2 of Regulation (EU) No 648/2012.
12	Parties to the derivative	Corporate sector of the counterparty 2	<p>Nature of counterparty 2's company activities.</p> <p>If counterparty 2 is a financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties in field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that counterparty.</p> <p>If counterparty 2 is a non-financial</p>

			<p>counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties in field 6 of Table 1 of the Annex to EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023 and applying to that counterparty.</p> <p>Where more than one activity is reported, the codes shall be populated in order of the relative importance of the corresponding activities.</p>
13	Parties to the derivative	Clearing threshold of counterparty 2	Information whether counterparty 2 is above the clearing threshold referred to in Article 4(a) or 10 of Regulation (EU) No 648/2012 at the date when the transaction was concluded.
14	Parties to the derivative	Reporting obligation of counterparty 2	Indicator of whether counterparty 2 has the reporting obligation under Regulation (EU) No 648/2012 irrespective of who is responsible and legally liable for its reporting.
15	Parties to the derivative	Broker ID	In the case a broker acts as intermediary for the counterparty 1 without becoming a counterparty himself, the counterparty 1 shall identify this broker by a unique code.
16	Parties to the derivative	Clearing member	<p>Identifier of the clearing member through which a derivative transaction was cleared at a CCP.</p> <p>This data element is applicable to cleared transactions.</p>
17	Parties to the derivative	Direction	Indicator of whether counterparty 1 is the buyer or the seller as determined at the date the derivative was concluded.
18	Parties to the derivative	Direction of leg 1	Indicator of whether the counterparty 1 is the payer or the receiver of leg 1 as determined at the date the derivative was concluded.
19	Parties to the derivative	Direction of leg 2	Indicator of whether the counterparty 1 is the payer or the receiver of leg 2 as

			determined at the date the derivative was concluded.
20	Parties to the derivative	Directly linked to commercial activity or treasury financing	<p>Information on whether the contract is objectively measurable as directly linked to counterparty 1's commercial or treasury financing activity, as referred to in Article 10(3) of Regulation (EU) No 648/2012.</p> <p>This field shall be populated only where the counterparty 1 is a non-financial counterparty, as referred to in Article 2(9) of the Regulation (EU) No 648/2012.</p>
21	Parties to the derivative	Execution agent	LEI identifying the entity that executed the transaction on behalf of the counterparty, and binds the counterparty to the terms of the transaction, but is not a broker.

Table 2

Item	Section	Field	Details to be reported
1	Section 2a - Identifiers and links	UTI	Unique Transaction Identifier as referred to in Article 8 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.
2	Section 2a - Identifiers and links	Report tracking number	Where a derivative was executed on a trading venue, a number generated by the trading venue and unique to that execution.
3	Section 2a - Identifiers and links	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g. in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).
4	Section 2a - Identifiers and links	Subsequent position UTI	<p>The UTI of the position in which a derivative is included.</p> <p>This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.</p>
5	Section 2a - Identifiers and links	PTRR ID	Identifier generated by the PTRR service provider or CCP providing the PTRR service in order to connect all derivatives entering into a given PTRR event and resulting from that PTRR event.
6	Section 2a - Identifiers and links	Package identifier	Identifier (determined by the counterparty 1) in order to connect derivatives in the same package in accordance with Article 3(3).

			A package may include reportable and non-reportable transactions.
7	Section 2b – Contract information	<u>International Securities Identification Number (ISIN)</u>	ISIN identifying the product if that product is admitted to trading or traded on a regulated market, MTF, OTF or systematic internaliser.
8	Section 2b – Contract information	Unique product identifier (UPI)	UPI identifying the product.
9	Section 2b – Contract information	Product classification	Classification of Financial Instrument (CFI) code pertaining to the instrument.
10	Section 2b – Contract information	Contract type	Each reported contract shall be classified according to its type.
11	Section 2b – Contract information	Asset class	Each reported contract shall be classified according to the asset class it is based on.
12	Section 2b – Contract information	Derivative based on crypto-assets	Indicator whether the derivative is based on crypto-assets.
13	Section 2b – Contract information	Underlying identification type	The type of relevant underlying identifier.
14	Section 2b – Contract information	Underlying identification	The direct underlying shall be identified by using a unique identification for this underlying based on its type.  For Credit Default Swaps, the ISIN of the reference obligation should be provided.
15	Section 2b – Contract information	Indicator of the underlying index	An indication of the underlying index, where available.
16	Section 2b – Contract information	Name of the underlying index	The full name of the underlying index as assigned by the index provider.
17	Section 2b – Contract information	Custom basket code	If the derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents.



18	Section 2b – Contract information	Identifier of the basket's constituents	In case of custom baskets composed, among others, of financial instruments traded in a trading venue, only financial instruments traded in a trading venue shall be specified.
19	Section 2b – Contract information	Settlement currency 1	<p>Currency for the cash settlement of the transaction when applicable.</p> <p>For multicurrency products that do not net, the settlement currency of the leg 1.</p> <p>This data element is not applicable for physically settled products (e.g. physically settled swaptions).</p>
20	Section 2b – Contract information	Settlement currency 2	<p>Currency for the cash settlement of the transaction when applicable.</p> <p>For multicurrency products that do not net, the settlement currency of the leg 2.</p> <p>This data element is not applicable for physically settled products (e.g. physically settled swaptions).</p>
21	Section 2c - Valuation	Valuation amount	<p>Mark-to-market valuation of the contract, or mark-to-model valuation as referred to in Article 6 of these Technical Standards.</p> <p>The CCP's valuation to be used for a cleared trade.</p>
22	Section 2c - Valuation	Valuation currency	Currency in which the valuation amount is denominated.
23	Section 2c - Valuation	Valuation timestamp	Date and time of the last valuation marked to market, provided by the CCP or calculated using the current or last available market price of the inputs.

24	Section 2c - Valuation	Valuation method	<p>Source and method used for the valuation of the transaction by counterparty 1.</p> <p>If at least one valuation input is used that is classified as mark-to-model in the below table, then the whole valuation is classified as mark-to-model.</p> <p>If only inputs are used that are classified as mark-to-market in the table below, then the whole valuation is classified as mark-to-market.</p>
25	Section 2c - Valuation	Delta	<p>The ratio of the absolute change in price of a derivative transaction to the change in price of the underlier.</p> <p>This field is applicable only to options and swaptions.</p> <p>Updated delta shall be reported on a daily basis by financial counterparties and non-financial counterparties as referred to in Article 10 of Regulation (EU) No 648/2012.</p>
26	Section 2d - Collateral	Collateral portfolio indicator	<p>Indicator of whether the collateralisation was performed on a portfolio basis.</p> <p>By 'on a portfolio basis', it is meant the set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.</p>
27	Section 2d - Collateral	Collateral portfolio code	<p>If collateral is reported on a portfolio basis, unique code assigned by counterparty 1 to the portfolio.</p> <p>This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.</p>
28	Section 2e - Risk mitigation / Reporting	Confirmation timestamp	<p>Date and time of the confirmation, as set out in Article 12 of Commission Delegated Regulation (EU) No 149/2013.</p> <p>Applicable only to OTC derivative</p>

			contracts not cleared by a CCP.
29	Section 2e - Risk mitigation / Reporting	Confirmed	<p>For new reportable transactions, whether the legally binding terms of an OTC derivatives contract were documented and agreed upon (confirmed) or not (unconfirmed).</p> <p>If documented and agreed, whether such confirmation was done:</p> <ul style="list-style-type: none"> <li>• via a shared confirmation facility or platform, or a private/bilateral electronic system (electronic);</li> <li>• via a human-readable written document, such as fax, paper or manually processed e-mails (non-electronic).</li> </ul> <p>Applicable only to OTC derivative contracts not cleared by a CCP.</p>
30	Section 2f - Clearing	Clearing obligation	<p>Indicates whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) No 648/2012, as of the time of execution of the contract.</p> <p>Applicable only to OTC derivative contracts.</p>
31	Section 2f - Clearing	Cleared	Indicator of whether the derivative has been cleared by a CCP.
32	Section 2f - Clearing	Clearing timestamp	Time and date when clearing took place. Applicable only to derivatives cleared by a CCP.
33	Section 2f - Clearing	Central counterparty	<p>Identifier of the CCP that cleared the transaction.</p> <p>This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared").</p>

34	Section 2g - Details on the transaction	Master Agreement type	Reference to the master agreement type under which the counterparties concluded a derivative.
35	Section 2g - Details on the transaction	Other master agreement type	Name of the master agreement.  This field shall only be completed where 'OTHR' is reported in field 34 of this table.
36	Section 2g - Details on the transaction	Master Agreement version	Reference to the year of the master agreement relevant to the reported trade, if applicable.
37	Section 2g - Details on the transaction	Intragroup	Indicates whether the contract was entered into as an intragroup transaction, defined in Article 3 of Regulation (EU) No 648/2012, except that, for the contract to be characterised as an intragroup transaction for the purposes of this reporting field, the references to counterparties established in a third-country jurisdiction in Articles 3(1), 3(2)(a)(i) and 3(2)(d) respectively apply to counterparties established in any third country jurisdiction, not only jurisdictions for which:  (a) the Commission has adopted an implementing act as referred to in Article 13(2) in respect of that third country before IP completion day; or  (b) the Treasury have made regulations under that Article in respect of that third country after IP completion day.  This does not affect the meaning of the term 'intragroup transaction' as used elsewhere in Regulation (EU) No 648/2012 or related legislation.
38	Section 2g - Details on the transaction	PTRR	Identify whether the contract results from a PTRR operation.
39	Section 2g - Details on the	Type of PTRR technique	Indicator of a type of a PTRR operation for the purpose of reporting under EMIR.

	transaction		<p>Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminating trades and commonly to replace the terminated derivatives with new replacement trades.</p> <p>Portfolio Compression with a third-party service provider or CCP: A PTRR service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminating trades and commonly to replace the terminated derivatives with new replacement trades.</p> <p>Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased.</p> <p>Other Portfolio PTTR services: A PTRR service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.</p>
40	Section 2g - Details on the transaction	PTRR service provider	LEI identifying the PTRR service provider.
41	Section 2g - Details on the transaction	Venue of execution	<p>Identification of the venue where the transaction was executed.</p> <p>Use the ISO 10383 segment MIC for transactions executed on a trading venue, Systematic Internaliser (SI) or organised</p>

			<p>trading platform outside of the UK. Where the segment MIC does not exist, use the operating MIC.</p> <p>Use MIC code 'XOFF' for financial instruments admitted to trading, or traded on a trading venue or for which a request for admission was made, where the transaction on that financial instrument is not executed on a trading venue, SI or organised trading platform outside of the UK, or where a counterparty does not know it is trading with a counterparty 2 acting as an SI.</p> <p>Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on an organised trading platform outside of the UK.</p>
42	Section 2g - Details on the transaction	Execution timestamp	Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI. For position level reporting it should refer to the time when position was opened for the first time.
43	Section 2g - Details on the transaction	Effective date	<p>Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.</p> <p>If the effective date is not specified as part of the terms of the contract, the counterparties shall report in this field the date of execution of the derivative.</p>
44	Section 2g - Details on the transaction	Expiration date	Unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.

45	Section 2g - Details on the transaction	Early termination date	<p>Effective date of the early termination (expiry) of the reported transaction.</p> <p>This data element is applicable if the termination of the transaction occurs prior to its maturity due to an ex-interim decision of a counterparty (or counterparties).</p>
46	Section 2g - Details on the transaction	Final contractual settlement date	<p>Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract.</p> <p>For products that may not have a final contractual settlement date (eg, American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.</p>
47	Section 2g - Details on the transaction	Delivery type	Indicates whether the contract is settled physically or in cash.
48	Section 2g - Details on the transaction	Price	<p>Price specified in the derivative transaction. It does not include fees, taxes or commissions. Where the price is not known when a new transaction is reported, the price is updated as it becomes available.</p> <p>For transactions that are part of a package, this data element contains the price of the component transaction where applicable.</p>
49	Section 2g - Details on the transaction	Price currency	Currency in which the price is denominated. Price currency is only applicable if price is expressed as monetary value.
	Fields 50 to 52 are repeatable and shall be populated in the case of		

	derivatives involving price schedules.		
50	Section 2g - Details on the transaction	Unadjusted effective date of the price	Unadjusted effective date of the price.
51	Section 2g - Details on the transaction	Unadjusted end date of the price	Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
52	Section 2g - Details on the transaction	Price in effect between the unadjusted effective and end date	Price in effect between the unadjusted effective date and inclusive of the unadjusted end date.
53	Section 2g - Details on the transaction	Package transaction price	<p>Traded price of the entire package in which the reported derivative transaction is a component.</p> <p>This data element is not applicable if</p> <ul style="list-style-type: none"> <li>• no package is involved; or</li> <li>• package transaction spread is used.</li> </ul> <p>Prices and related data elements of the transactions (Price currency) that represent individual components of the package are reported when available.</p> <p>The package transaction price may not be known when a new transaction is reported but may be updated later.</p>
54	Section 2g - Details on the transaction	Package transaction price currency	<p>Currency in which the package transaction price is denominated.</p> <p>This data element is not applicable if</p> <ul style="list-style-type: none"> <li>• no package is involved, or;</li> <li>• package transaction spread is used; or</li> <li>• package transaction price is expressed as percentage.</li> </ul>



55	Section 2g - Details on the transaction	Notional amount of leg 1	Notional amount of leg 1 as referred to in Article 7 of these Technical Standards.
56	Section 2g - Details on the transaction	Notional currency 1	Where applicable: the currency in which the notional amount of leg 1 is denominated.
	Fields 57 to 59 are repeatable and shall be populated in the case of derivatives involving notional amount schedules		
57	Section 2g - Details on the transaction	Effective date of the notional amount of leg 1	Unadjusted date on which the associated notional amount of leg 1 becomes effective.
58	Section 2g - Details on the transaction	End date of the notional amount of leg 1	Unadjusted end date of the notional amount of leg 1 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
59	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 1	Notional amount of leg 1 which becomes effective on the associated unadjusted effective date.
60	Section 2g - Details on the transaction	Total notional quantity of leg 1	Aggregate Notional quantity of the underlying asset of leg 1 for the term of the transaction.  Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.

	Fields 61 to 63 are repeatable and shall be populated in the case of derivatives involving notional quantity schedules		
61	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 1	Unadjusted date on which the associated notional quantity of leg 1 becomes effective.
62	Section 2g - Details on the transaction	End date of the notional quantity of leg 1	Unadjusted end date of the notional quantity of leg 1 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
63	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 1	Notional quantity of leg 1 which becomes effective on the associated unadjusted effective date.
64	Section 2g - Details on the transaction	Notional amount of leg 2	Where applicable, notional amount of leg 2 as referred to in Article 7 of these Technical Standards.
65	Section 2g - Details on the transaction	Notional currency 2	Where applicable: the currency in which the notional amount of leg 2 is denominated.
	Fields 66 to 68 are repeatable and shall be populated in the case of derivatives involving notional amount		

	schedules		
66	Section 2g - Details on the transaction	Effective date of the notional amount of leg 2	Unadjusted date on which the associated notional amount of leg 2 becomes effective.
67	Section 2g - Details on the transaction	End date of the notional amount of leg 2	Unadjusted end date of the notional amount of leg 2 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
68	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 2	Notional amount of leg 2 which becomes effective on the associated unadjusted effective date.
69	Section 2g - Details on the transaction	Total notional quantity of leg 2	Aggregate Notional quantity of the underlying asset of leg 2 for the term of the transaction.  Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.
	Fields 70 to 72 are repeatable and shall be populated in the case of derivatives involving notional quantity schedules		
70	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 2	Unadjusted date on which the associated notional quantity of leg 2 becomes effective.

71	Section 2g - Details on the transaction	End date of the notional quantity of leg 2	Unadjusted end date of the notional quantity of leg 2 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
72	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 2	Notional quantity of leg 2 which becomes effective on the associated unadjusted effective date.
	Section of fields 73 to 78 is repeatable		
73	Section 2g - Details on the transaction	Other payment type	Type of other payment amount.  Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.
74	Section 2g - Details on the transaction	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.
75	Section 2g - Details on the transaction	Other payment currency	Currency in which other payment amount is denominated.
76	Section 2g - Details on the transaction	Other payment date	Unadjusted date on which the other payment amount is paid.
77	Section 2g - Details on the transaction	Other payment payer	Identifier of the payer of other payment amount.
78	Section 2g - Details on the transaction	Other payment receiver	Identifier of the receiver of other payment amount.
79	Section 2h - Interest Rates	Fixed rate of leg 1 or coupon	An indication of the fixed rate leg 1 or coupon used, where applicable.

80	Section 2h - Interest Rates	Fixed rate or coupon day count convention leg 1	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.
81	Section 2h - Interest Rates	Fixed rate or coupon payment frequency period leg 1	Where applicable: time unit associated with the frequency of payments, eg, day, week, month, year or term of the stream for the fixed rate of leg 1 or coupon.
82	Section 2h - Interest Rates	Fixed rate or coupon payment frequency period multiplier leg 1	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 1 or coupon.</p> <p>For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1.</p> <p>If the payment frequency is intraday, then the payment frequency period is 'DAIL', and the payment frequency multiplier is 0.</p>
83	Section 2h - Interest Rates	Identifier of the floating rate of leg 1	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate.
84	Section 2h - Interest Rates	Indicator of the floating rate of leg 1	An indication of the interest rate, where available.
85	Section 2h -	Name of the	The full name of the interest rate as

	Interest Rates	floating rate of leg 1	assigned by the index provider.
86	Section 2h - Interest Rates	Floating rate day count convention of leg 1	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 1 are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.
87	Section 2h - Interest Rates	Floating rate payment frequency period of leg 1	Where applicable: time unit associated with the frequency of payments, eg, day, week, month, year or term of the stream for the floating rate of leg 1.
88	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 1	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL', and the payment frequency multiplier is 0.</p>
89	Section 2h - Interest Rates	Floating rate reference period of leg 1 – time period	Time period describing the reference period for the floating rate of leg 1.
90	Section 2h - Interest Rates	Floating rate reference period of leg 1 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 1.
91	Section 2h - Interest Rates	Floating rate reset frequency period of leg 1	Where applicable: time unit associated with the frequency of payments resets, eg, day, week, month, year or term of the

			stream for the floating rate of leg 1.
92	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 1	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL', and the payment frequency multiplier is 0.</p>
93	Section 2h - Interest Rates	Spread of leg 1	<p>An indication of the spread of leg 1, where applicable: for OTC derivative transactions with periodic payments (eg, interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),</p> <ul style="list-style-type: none"> <li>• spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s)</li> <li>• difference between the reference prices of the two floating leg indexes.</li> </ul>
94	Section 2h - Interest Rates	Spread currency of leg 1	<p>Where applicable: currency in which the spread of leg 1 is denominated.</p> <p>This data element is only applicable if Spread is expressed as monetary amount.</p>
95	Section 2h - Interest Rates	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, where applicable.

96	Section 2h - Interest Rates	Fixed rate day count convention leg 2	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.
97	Section 2h - Interest Rates	Fixed rate payment frequency period leg 2	Where applicable: time unit associated with the frequency of payments, eg, day, week, month, year or term of the stream for the fixed rate of leg 2.
98	Section 2h - Interest Rates	Fixed rate payment frequency period multiplier leg 2	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTM' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL', and the payment frequency multiplier is 0.</p>
99	Section 2h - Interest Rates	Identifier of the floating rate of leg 2	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate.
100	Section 2h - Interest Rates	Indicator of the floating rate of leg 2	An indication of the interest rate, where available.
101	Section 2h - Interest Rates	Name of the floating rate of leg 2	The full name of the interest rate as assigned by the index provider.



102	Section 2h - Interest Rates	Floating rate day count convention of leg 2	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 2 are calculated. It is used to compute the year fraction of the calculation period and indicates the number of days in the calculation period divided by the number of days in the year.
103	Section 2h - Interest Rates	Floating rate payment frequency period of leg 2	Where applicable: time unit associated with the frequency of payments, eg, day, week, month, year or term of the stream for the floating rate of leg 2.
104	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 2	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTN' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1.</p> <p>If the payment frequency is intraday, then the payment frequency period is 'DAIL', and the payment frequency multiplier is 0.</p>
105	Section 2h - Interest Rates	Floating rate reference period of leg 2 – time period	Time period describing the reference period for the floating rate of leg 2.
106	Section 2h - Interest Rates	Floating rate reference period of leg 2 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 2.
107	Section 2h - Interest Rates	Floating rate reset frequency period of leg 2	Where applicable: time unit associated with the frequency of payments resets, eg, day, week, month, year or term of the stream for the floating rate of leg 2.

108	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 2	<p>Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2.</p> <p>This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL', and the payment frequency multiplier is 0.</p>
109	Section 2h - Interest Rates	Spread of leg 2	<p>An indication of the spread of leg 2, where applicable: for OTC derivative transactions with periodic payments (eg, interest rate fixed/float swaps, interest rate basis swaps, commodity swaps):</p> <ul style="list-style-type: none"> <li>• spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s)</li> <li>• difference between the reference prices of the two floating leg indexes.</li> </ul>
110	Section 2h - Interest Rates	Spread currency of leg 2	<p>Where applicable: currency in which the spread of leg 2 is denominated.</p> <p>This data element is only applicable if spread is expressed as monetary amount.</p>

111	Section 2h - Interest Rates	Package transaction spread	<p>Traded price of the entire package in which the reported derivative transaction is a component of a package transaction.</p> <p>Package transaction price when the price of the package is expressed as a spread, difference between two reference prices.</p> <p>This data element is not applicable if</p> <ul style="list-style-type: none"> <li>• no package is involved;; or</li> <li>• package transaction price is used.</li> </ul> <p>Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available.</p> <p>Package transaction spread may not be known when a new transaction is reported but may be updated later.</p>
112	Section 2h - Interest Rates	Package transaction spread currency	<p>Currency in which the package transaction spread is denominated. This data element is not applicable if</p> <ul style="list-style-type: none"> <li>• no package is involved; or</li> <li>• package transaction price is used, or package transaction spread is expressed as percentage or basis points.</li> </ul>
113	Section 2i – Foreign Exchange	Exchange rate 1	<p>Exchange rate between the two different currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.</p>
114	Section 2i – Foreign Exchange	Forward exchange rate	<p>Forward exchange rate as agreed between the counterparties in the contractual agreement. It shall be expressed as a price of base currency in the quoted currency.</p>
115	Section 2i – Foreign	Exchange rate basis	<p>Currency pair and order in which the exchange rate is denominated, expressed</p>

	Exchange		as unit currency or quoted currency.
116	Section 2j - Commodities and emission allowances (General)	Base product	Base product as specified in the classification of commodities in Table 4 of the Annex of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.
117	Section 2j - Commodities and emission allowances (General)	Sub-product	Sub-product as specified in the classification of commodities in Table 4 of the Annex of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.  This field requires a specific base product in field.
118	Section 2j - Commodities and emission allowances (General)	Further sub-product	Further sub-product as specified in the classification of commodities in Table 4 of the Annex of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.  This field requires a specific sub-product in field.
119	Section 2k - Commodities and emission allowances (Energy)	Delivery point or zone	Delivery point(s) or market area(s).
120	Section 2k - Commodities and emission allowances (Energy)	Interconnection Point	Identification of the border(s) or border point(s) of a transportation contract.
121	Section 2k - Commodities and emission allowances (Energy)	Load type	Identification of the delivery profile.
	Section of fields 122 to		

	131 is repeatable		
122	Section 2k - Commodities and emission allowances (Energy)	Delivery interval start time	The start time of the delivery interval for each block or shape.
123	Section 2k - Commodities and emission allowances (Energy)	Delivery interval end time	The end time of the delivery interval for each block or shape.
124	Section 2k - Commodities and emission allowances (Energy)	Delivery start date	Start date of delivery.
125	Section 2k - Commodities and emission allowances (Energy)	Delivery end date	End date of delivery.
126	Section 2k - Commodities and emission allowances (Energy)	Duration	The duration of the delivery period.
127	Section 2k - Commodities and emission allowances (Energy)	Days of the week	The days of the week of the delivery.
128	Section 2k - Commodities and emission allowances (Energy)	Delivery capacity	The number of units included in the transaction for each delivery interval specified in fields 122 and 123.

129	Section 2k - Commodities and emission allowances (Energy)	Quantity Unit	The unit of measurement used.
130	Section 2k - Commodities and emission allowances (Energy)	Price/time interval quantity	If applicable, price per quantity per delivery time interval.
131	Section 2k - Commodities and emission allowances (Energy)	Currency of the price/time interval quantity	The currency in which the price/time interval quantity is expressed.
132	Section 2l - Options	Option type	<p>Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution of the derivative contract.</p> <p>In case of swaptions it shall be:</p> <ul style="list-style-type: none"> <li>• ‘Put’, in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver.</li> <li>• ‘Call’, in case of payer swaption in which the buyer has the right to enter into a swap as a fixed-rate payer.</li> </ul> <p>In case of Caps and Floors it shall be:</p> <ul style="list-style-type: none"> <li>• ‘Put’, in case of a Floor.</li> <li>• ‘Call’, in case of a Cap.</li> </ul>
133	Section 2l - Options	Option style	Indicates whether the option may be exercised only at a fixed date (European), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American).

134	Section 21 - Options	Strike price	<p>For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option.</p> <p>For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available.</p> <p>For volatility and variance swaps and similar products the volatility strike price is reported in this data element.</p>
	Fields 135 to 137 are repeatable and shall be populated in the case of derivatives involving strike price schedules		
135	Section 21 - Options	Effective date of the strike price	Unadjusted effective date of the strike price.
136	Section 21 - Options	End date of the strike price	Unadjusted end date of the strike price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
137	Section 21 - Options	Strike price in effect on associated effective date	Strike price in effect between the unadjusted effective date and unadjusted end date inclusive.

138	Section 2l - Options	Strike price currency/currency pair	For equity options, commodity options, and similar products, currency in which the strike price is denominated.  For foreign exchange options: Currency pair and order in which the strike price is expressed. It is expressed as unit currency per quoted currency.
139	Section 2l - Options	Option premium amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer.  This data element is not applicable if the instrument is not an option or does not embed any optionality.
140	Section 2l - Options	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated.  This data element is not applicable if the instrument is not an option or does not embed any optionality.
141	Section 2l - Options	Option premium payment date	Unadjusted date on which the option premium is paid.
142	Section 2l - Options	Maturity date of the underlying	In case of swaptions, maturity date of the underlying swap.
143	Section 2m – Credit derivatives	Seniority	Indicates the seniority of the debt security, or debt basket or index underlying a derivative.
144	Section 2m – Credit derivatives	Reference entity	Identification of the underlying reference entity.
145	Section 2m – Credit derivatives	Series	The series number of the composition of the index if applicable.
146	Section 2m – Credit derivatives	Version	A new version of a series is issued if one of the constituents' defaults and the index has to be re-weighted to account for the new number of total constituents within the index.



147	Section 2m – Credit derivatives	Index factor	The factor to apply to the Notional amount of Leg 1 (Field 55 in this Table) to adjust it to all the previous credit events in that Index series.
148	Section 2m – Credit derivatives	Tranche	Indication whether a derivative contract is tranced.
149	Section 2m – Credit derivatives	Credit Default Swap (CDS) index attachment point	<p>Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% will be reduced after 3% of losses in the portfolio have occurred.</p> <p>This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).</p>
150	Section 2m – Credit derivatives	CDS index detachment point	<p>Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% and a detachment point of 6% will be reduced after there have been 3% of losses in the portfolio. 6% losses in the portfolio deplete the notional of the tranche.</p> <p>This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).</p>
151	Section 2n - Modifications to the derivative	Action type	<p>New: A report of a derivative, at a trade or position level, for the first time.</p> <p>Modify: A modification to the terms or details of a previously reported derivative, at a trade or position level, but not a correction of a report.</p> <p>Correction: A report correcting the erroneous data fields of a previously submitted report.</p> <p>Terminate: A Termination of an existing derivative, at a trade or position level.</p> <p>Error: A cancellation of a wrongly</p>

			<p>submitted entire report in case the derivative, at a trade or position level, never came into existence or was not subject to Regulation (EU) No 648/2012 reporting requirements but was reported to a trade repository by mistake or a cancellation of a duplicate report.</p> <p>Revive: Re-opening of a derivative, at a trade or position level, that was cancelled with action type 'Error' or terminated by mistake.</p> <p>Valuation: An update of a valuation of a derivative, at a trade or position level.</p> <p>Position component: A report of a new derivative that is included in a separate position report on the same day.</p>
152	Section 2n - Modifications to the derivative	Event type	<p>Trade: Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty.</p> <p>Step-in: An event, where part or entirety of the derivative is transferred to a counterparty 2 (and reported as a new derivative) and the existing derivative is either terminated or its notional is modified.</p> <p>PTRR: Post-trade risk reduction exercise.</p> <p>Early termination: Termination of a derivative at a trade or position level.</p> <p>Clearing: Clearing as defined in Article 2(3) of Regulation (EU) No 648/2012.</p> <p>Exercise: The exercise of an option or a swaption by one counterparty of the transaction, fully or partially.</p> <p>Allocation: Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives with reduced notional amounts.</p> <p>Credit event: Applies only to credit derivatives. A credit event that results in</p>

			<p>a modification of a derivative, at a trade or position level.</p> <p>Corporate event: A corporate action on equity underlying that impacts the derivatives on that equity.</p> <p>Inclusion in position: Inclusion of CCP-cleared derivative or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified.</p> <p>Update: Update of an outstanding derivative performed during the transition period in order to ensure its conformity with the amended reporting requirements.</p>
153	Section 2n - Modifications to the derivative	Event date	Date on which the reportable event relating to the derivative contract and captured by the report took place or, in case of a modification when the modification become effective.
154	Section 2n - Modifications to the derivative	Level	<p>Indication whether the report is done at trade or position level.</p> <p>Position level report can be used only as a supplement to trade level reporting to report post-trade events and only if individual trades in fungible products have been replaced by the position.</p>

Table 3

Item	Section	Field	Details to be reported
1	Parties to the derivative	Reporting timestamp	Date and time of the submission of the report to the trade repository.
2	Parties to the derivative	Report submitting entity ID	<p>Unique code identifying the entity responsible for reporting.</p> <p>Where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, the unique code identifying the delegated entity.</p>
3	Parties to the derivative	Entity responsible for reporting	<p>Where a financial counterparty is solely responsible, and legally liable, for reporting on behalf of both counterparties in accordance with Article 9(1a) of Regulation (EU) No 648/2012 and the non-financial counterparty does not decide to report itself the details of its OTC derivative contracts with the financial counterparty, the unique code identifying that financial counterparty.</p> <p>Where a management company is responsible, and legally liable, for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 9(1b) of that Regulation, the unique code identifying that management company.</p> <p>Where an Alternative Investment Fund Manager (AIFM) is responsible, and legally liable, for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 9(1c) of that Regulation, the unique code identifying that AIFM.</p> <p>Where the trustees or managers of an occupational pension scheme are responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1d) of that Regulation, the unique code identifying those trustees or managers.</p> <p>This field is applicable only to the OTC derivatives.</p>

4	Parties to the derivative	Counterparty 1 (Reporting counterparty)	<p>Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question.</p> <p>In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</p>
5	Parties to the derivative	Counterparty 2 identifier type	Indicator of whether LEI was used to identify counterparty 2.
6	Parties to the derivative	Counterparty 2	<p>Identifier of the second counterparty to a derivative transaction.</p> <p>In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.</p>
7	Collateral	Collateral timestamp	Date and time as of which the values of the margins are reported.
8	Collateral	Collateral portfolio indicator	Indicator of whether the collateralisation was performed on a portfolio basis. By 'on a portfolio basis', it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.
9	Collateral	Collateral portfolio code	<p>If collateral is reported on a portfolio basis, unique code assigned by counterparty 1 to the portfolio.</p> <p>This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.</p>
10	Collateral	UTI	Unique Transaction Identifier as referred to in Article 8 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.

11	Collateral	Collateralisation category	<p>Indicate whether a collateral agreement between the counterparties exists.</p> <p>This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.</p>
12	Collateral	Initial margin posted by the counterparty 1 (pre-haircut)	<p>Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction.</p> <p>This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions.</p> <p>For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the CCP, ie, committed credit lines.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
13	Collateral	Initial margin posted by the counterparty 1 (post-haircut)	<p>Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio.</p> <p>If the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p>

			<p>The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e. committed credit lines.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
14	Collateral	Currency of the initial margin posted	<p>Currency in which the initial margin posted is denominated.</p> <p>If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted initial margins.</p>
15	Collateral	Variation margin posted by the counterparty 1 (pre-haircut)	<p>Monetary value of the variation margin posted by counterparty 1 including the cash-settled margin and any margin that is in transit and pending settlement.</p> <p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio.</p> <p>If the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction.</p> <p>This field refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
16	Collateral	Variation margin posted by the counterparty 1 (post-	<p>Monetary value of the variation margin posted by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement.</p>

		haircut)	<p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction.</p> <p>This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction.</p> <p>If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
17	Collateral	Currency of the variation margins posted	<p>Currency in which the variation margin posted is denominated.</p> <p>If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted variation margins.</p>
18	Collateral	Excess collateral posted by counterparty 1	<p>Monetary value of any additional collateral posted by counterparty 1 separate and independent from initial and variation margin. This field refers to the total current value of the excess collateral before application of the haircut, if applicable, rather than to its daily change.</p> <p>Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted.</p> <p>For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p>



19	Collateral	Currency of the excess collateral posted	<p>Currency in which the excess collateral posted is denominated.</p> <p>If the excess collateral posted is denominated in more than one currency, this field reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted excess collateral.</p>
20	Collateral	Initial margin collected by counterparty 1 (pre-haircut)	<p>Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction.</p> <p>This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
21	Collateral	Initial margin collected by counterparty 1 (post-haircut)	<p>Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement.</p> <p>If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central</p>

			<p>counterparty as part of its investment activity.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
22	Collateral	Currency of initial margin collected	<p>Currency in which the initial margin collected is denominated.</p> <p>If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected initial margins.</p>
23	Collateral	Variation margin collected by counterparty 1 (pre-haircut)	<p>Monetary value of the variation margin collected by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement.</p> <p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction.</p> <p>This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction.</p> <p>If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
24	Collateral	Variation margin collected by counterparty 1 (post-haircut)	<p>Monetary value of the variation margin collected by counterparty 1 including the cash-settled margin, and any margin that is in transit and pending settlement.</p> <p>Contingent variation margin is not included.</p> <p>If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is</p>

			<p>performed for single transactions, the variation margin collected relates to such single transaction.</p> <p>This field refers to the total current value of the variation margin collected after application of the haircut, if applicable, cumulated since the first reporting of collected variation margins for the portfolio or transaction.</p> <p>If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.</p>
25	Collateral	Currency of variation margin collected	<p>Currency in which the variation margin collected is denominated.</p> <p>If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected variation margins.</p>
26	Collateral	Excess collateral collected by counterparty 1	<p>Monetary value of any additional collateral collected by counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut, if applicable, rather than to its daily change.</p> <p>Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected, or variation margin collected respectively, rather than included as excess collateral collected.</p> <p>For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.</p>
27	Collateral	Currency of excess collateral collected	<p>Currency in which the excess collateral collected is denominated.</p> <p>If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected excess collateral.</p>

28	Collateral	Action type	<p>The report shall contain one of the following action types:</p> <p>(a) a new margin balance or a modification of the details of the margins shall be identified as 'Margin update';</p> <p>(b) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correction'.</p>
29	Collateral	Event date	<p>Date on which the reportable event relating to the derivative contract and captured by the report took place. In the case of collateral update - the date for which the information contained in the report is provided.</p>

Insert the following new Technical Standard in the European Market Infrastructure Regulation section. The text is not underlined.

## **Annex B**

### **Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting**

#### *Article 1*

#### **Citation**

These Standards may be cited as the ‘EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023’.

#### *Article 2*

#### **Data standards and formats of derivative reports**

1. The details of a derivative in a contract to be reported pursuant to Article 9 of Regulation (EU) No 648/2012 shall be provided in accordance with the standards and formats specified in Tables 1, 2 and 3 of the Annex.

That report shall be provided in a common electronic and machine-readable form and in a common XML template as prescribed by the relevant regulator, which is based on the ISO 20022 methodology.

2. For the purposes of paragraph 1, the relevant regulator is the Bank of England in the case of CCPs, and the FCA in all other cases.

#### *Article 3*

#### **Frequency of reports**

1. All reports of the details of a derivative specified in Article 3 of the EMIR Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories 2023 shall be provided in the chronological order in which the events pertaining to the information to be reported have occurred.
2. A CCP, a financial counterparty or a non-financial counterparty referred to in Article 10 of Regulation (EU) No 648/2012, which is a counterparty to the derivative, or the entity responsible for reporting, shall report any modification of the details relating to the collateral data in fields 1 to 29 in Table 3 of the Annex to the EMIR Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories 2023 with action type ‘Margin update’, as those details stand at the end of each day, for that derivative when:

- (a) the derivative has not matured and has not been the subject of a report with the action type 'Terminate', 'Error' or 'Position component' as referred to in field 151 in Table 2 of the Annex; or
  - (b) the derivative was subject to a report with action type 'Revive' not followed by another report with the action type 'Terminate' or 'Error' as referred to in field 151 in Table 2 of the Annex.
3. A counterparty to a derivative referred to in paragraphs 2(a) and 2(b) that is a CCP, a financial counterparty or a non-financial counterparty, as referred to in Article 10 of Regulation (EU) No 648/2012, or the entity responsible for reporting, shall report the end-of-day mark-to-market or mark-to-model valuation of the contract in fields 21 to 25 in Table 2 of the Annex to the EMIR Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories 2023 with action type 'Valuation update', as it stands at the end of each day.

#### *Article 4*

##### **Identification of counterparties and other entities**

1. A report shall use an ISO 17442 Legal Entity Identifier (LEI) code to identify:
  - (a) a broking entity;
  - (b) a CCP;
  - (c) a clearing member;
  - (d) a counterparty which is a legal entity;
  - (e) a report submitting entity;
  - (f) an entity responsible for reporting;
  - (g) a post-trade risk reduction service provider.
2. A counterparty 1 to a derivative as referred to in field 4 in Table 1 of the Annex to the EMIR Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories 2023 and the entity responsible for reporting shall ensure that the reference data related to its ISO 17442 LEI code is renewed in accordance with the terms of any of the accredited Local Operating Units of the Global LEI System when reporting the conclusion or modification of a derivative contract pursuant to the Article 9 of Regulation (EU) No 648/2012.

#### *Article 5*

##### **Direction of the derivative**

1. The counterparty side to the derivative contract referred to in fields 17 to 19 in Table 1 of the Annex shall be determined at the time of the conclusion of the derivative in accordance with paragraphs 2 to 13.

2. In the case of options and swaptions, the counterparty that holds the right to exercise the option shall be identified as the buyer and the counterparty that sells the option and receives a premium shall be identified as the seller.
3. In the case of forwards related to currencies, counterparty 1 shall be identified as either the payer or the receiver for leg 1, and the opposite for leg 2. Counterparty 2 shall be identified as the opposite counterparty to counterparty 1 in fields 18 and 19 in Table 1.
4. In the case of swaps related to currencies where multiple exchanges of currencies take place, each counterparty for both legs of the trade shall be identified as either the payer or the receiver of the leg based on the exchange of currencies that takes place closest to the expiration date.
5. In the case of forwards, other than forwards relating to currencies, and in the case of futures, the counterparty buying the instrument shall be identified as the buyer and the counterparty selling the instrument shall be identified as the seller.
6. In the case of financial contracts for difference and spread bets, the counterparty which goes short on the contract shall be identified as the seller, and the counterparty going long on the contract shall be identified as the buyer.
7. In the case of swaps related to dividends, the counterparty receiving the equivalent dividend amount payments shall be identified as the buyer and the counterparty paying that equivalent dividend amount payments shall be identified as the seller.
8. In the case of swaps related to securities other than dividend swaps, counterparty 1 shall be identified as either the payer or the receiver for leg 1, and the opposite for leg 2. The counterparty 2 shall populate fields 18 and 19 in Table 1 with the opposite values to the counterparty 1.
9. In the case of swaps related to interest rates or inflation indices, including the cross-currency swaps, the counterparty 1 shall be identified as either the payer or the receiver for leg 1, and the opposite for leg 2. Counterparty 2 shall populate fields 18 and 19 in Table 1 with the opposite values to the counterparty 1.
10. With the exception of options and swaptions, in the case of derivative instruments for the transfer of credit risk, the counterparty buying the protection shall be identified as the buyer and the counterparty selling the protection shall be identified as the seller.
11. In the case of swaps related to commodities, the counterparty 1 shall be identified as either the payer or the receiver for leg 1, and the opposite for leg 2. The counterparty 2 shall populate fields 18 and 19 in Table 1 with the opposite values to the counterparty 1.
12. In the case of forward-rate agreements, the counterparty 1 shall be identified as either the payer or the receiver for leg 1, and the opposite for leg 2. The counterparty 2 shall populate fields 18 and 19 in Table 1 with the opposite values to the counterparty 1.
13. In the case of derivatives related to variance, volatility and correlation, the counterparty profiting from an increase in the price of the underlying shall be identified as the buyer and the counterparty profiting from a decrease in the price of

the underlying shall be identified as the seller.

### *Article 6*

#### **Collateralisation**

1. The type of collateralisation of the derivative contract or a portfolio of derivatives referred to in field 11 in Table 3 of the Annex shall be identified by the reporting counterparty in accordance with paragraphs 2 to 10.
2. Where no collateral agreement exists between the counterparties or where the collateral agreement between the counterparties stipulates that the counterparties do not post neither initial margin nor variation margin with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “uncollateralised”.
3. Where the collateral agreement between the counterparties stipulates that the reporting counterparty only posts regularly variation margins and that the other counterparty does not post any margin with respect to the derivative or a portfolio of derivatives the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “partially collateralised: counterparty 1 only”.
4. Where the collateral agreement between the counterparties stipulates that the other counterparty only posts regularly variation margin and that the reporting counterparty does not post any margin with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “partially collateralised: counterparty 2 only”.
5. Where the collateral agreement between the counterparties stipulates that both counterparties only post regularly variation margin with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “partially collateralised”.
6. Where the collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margins and that the other counterparty does not post any margins with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “one-way collateralised: counterparty 1 only”.
7. Where the collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margins and that the reporting counterparty does not post any margins with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “one-way collateralised: counterparty 2 only”.
8. Where the collateral agreement between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “one-way/partially



collateralised: counterparty 1”.

9. Where the collateral agreement between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “one-way/partially collateralised: counterparty 2”.
10. Where the collateral agreement between the counterparties stipulates that both counterparties post initial margin and regularly post variation margins with respect to the derivative or a portfolio of derivatives, the type of collateralisation of the derivative or a portfolio of derivatives shall be identified as “fully collateralised”.

#### *Article 7*

##### **Specification, identification, and classification of derivatives**

1. A report shall specify a derivative on the basis of contract type and asset class in accordance with fields 10 and 11 in Table 2 of the Annex.
2. Where derivatives do not fall within one of the asset classes specified in field 11 in Table 2 of the Annex, the counterparties shall specify in the report the asset class most closely resembling the derivative. Both counterparties shall specify the same asset class.
3. The derivative shall be identified in field 7 in Table 2 of the Annex using an ISO 6166 International Securities Identification Number (ISIN) code in either of the following cases:
  - (a) it is admitted to trading or traded on a trading venue;
  - (b) it is traded on a systemic internaliser and its underlying is admitted to trading or traded on a trading venue or is an index or basket composed of instruments traded on a trading venue.
4. The derivative other than a derivative referred to in paragraph 3 shall be identified in field 8 of Table 2 of the Annex using an ISO 4914 Unique Product Identifier (UPI) code.
5. The derivative shall be classified in field 9 in Table 2 of the Annex using an ISO 10962 Classification of Financial Instrument (CFI) code.

#### *Article 8*

##### **Unique Transaction Identifier**

1. The counterparties shall ensure that they report derivatives using the UTI generated in accordance with paragraphs 2, 3 and 5.
2. A derivative, reported either at transaction or position level, shall be identified through an ISO 23897 Unique Transaction Identifier (UTI) in field 1 in Table 2 of the

Annex. The UTI shall be composed by the LEI of the entity which generated that UTI followed by a code containing up to 32 characters which is unique at the level of the generating entity.

3. The counterparties shall determine the entity responsible for generating the UTI in accordance with the following:
  - (a) for cleared derivatives other than derivatives between two CCPs, the UTI shall be generated at the point of clearing by the CCP for the clearing member. A different UTI shall be generated by the clearing member for its counterparty for a trade in which the CCP is not a counterparty;
  - (b) for centrally-executed but not centrally-cleared derivatives, the UTI shall be generated by the venue of execution for its member;
  - (c) for derivatives other than those referred to in points (a) and (b), where either counterparty is subject to the reporting requirements in a third country, the UTI shall be generated pursuant to the rules of the jurisdiction of the counterparty that must comply first with those reporting requirements.

Where the counterparty subject to reporting under Article 9 of Regulation (EU) No 648/2012 must comply first with the reporting requirements, the following entity shall generate the UTI:

- (i) for derivatives that were centrally confirmed by electronic means, the trade confirmation platform at the point of confirmation;
- (ii) for all other derivatives, the counterparties shall agree on the entity responsible for generating the UTI. Where the counterparties fail to agree, the counterparty whose LEI is first based on sorting the identifiers of the counterparties with the characters of the identifier reversed shall be responsible for the generation.

Where the applicable laws of the relevant third country prescribe the same reporting deadline as the one applicable to the counterparty subject to reporting under Article 9 of Regulation (EU) No 648/2012 pursuant to first subparagraph of Article 9(1) of Regulation (EU) No 648/2012, the counterparties shall agree on the entity responsible for generating the UTI.

Where the counterparties fail to agree and the derivative was centrally confirmed by electronic means, the UTI shall be generated by the trade confirmation platform at the point of confirmation.

If the UTI cannot be generated by the trade confirmation platform at the point of confirmation and the derivative has been reported to a single trade repository, that trade repository may generate the UTI.

If the UTI is not generated by the trade repository to which the derivative has been reported, the counterparty whose LEI is first based on sorting the identifiers of the counterparties with the characters of the identifier reversed shall be responsible for the generation.

- (d) for derivatives other than those referred to in points (a) to (c), that were centrally-confirmed by electronic means, the UTI shall be generated by the trade confirmation platform at the point of confirmation;
  - (e) for all derivatives other than those referred to in points (a) to (d), the following shall apply:
    - (i) where financial counterparties conclude a derivative with non-financial counterparties, the financial counterparties shall generate the UTI;
    - (ii) where non-financial counterparties above the clearing threshold conclude a derivative with non-financial counterparties below the clearing threshold, those non-financial counterparties above the clearing threshold shall generate the UTI;
    - (iii) for all derivatives other than those referred to in points (i) and (ii), the counterparties shall agree on the entity responsible for generating the UTI. Where the counterparties fail to agree, the counterparty whose LEI is first based on sorting the identifiers of the counterparties with the characters of the identifier reversed shall be responsible for the generation.
4. The counterparty generating the UTI shall communicate the UTI to the other counterparty in a timely manner and no later than 10:00 a.m. Coordinated Universal Time (UTC) of the working day following the date of the conclusion of the derivative.
  5. Notwithstanding paragraph 2, the generation of the UTI may be delegated to an entity different from that determined in accordance with paragraph 2. The entity generating the UTI shall comply with the requirements set out in paragraphs 1 and 3.

#### *Article 9*

##### **Reporting LEI changes and update of identification code to LEI**

1. Where the counterparty identified pursuant to Article 4 in a derivative report undergoes a corporate restructuring event resulting in a change of its LEI, that counterparty or the counterparty to which the new LEI pertains, or the entity responsible for reporting on behalf of either of those counterparties pursuant to Article 9(1a) to (1d) of Regulation (EU) No 648/2012, or the entity to which either of the counterparties delegated the reporting pursuant to Article 9(1f) of Regulation (EU) No 648/2012, shall notify the trade repository to which the counterparty that underwent a corporate restructuring event reported its derivatives about the change and request an update of the LEI in the derivatives concerned referred to in points (a) and (b) of Article 3(2) at the date of the corporate restructuring event resulting in a change of LEI or contracts reported after that date.
2. Where possible, the request to update the identifier in the derivatives referred to in the points (a) and (b) of Article 3(2) shall be made at least 30 calendar days prior to the corporate restructuring event resulting in a change of LEI. In case the entity referred to in paragraph 1 cannot provide this information to the trade repository 30 calendar

days prior to the corporate restructuring event resulting in a change of LEI, it shall notify the trade repository as soon as possible.

3. The request referred to in paragraph 1 shall contain at least the following:
  - (a) the LEI of each of the entities participating in the corporate restructuring event;
  - (b) the LEI of the new counterparty;
  - (c) the date on which the change of LEI will take place or has taken place;
  - (d) the unique trade identifiers of the derivatives concerned in case where the corporate restructuring event affects only a subset of derivatives referred to in the points (a) and (b) of Article 3(2);
  - (e) evidence that the corporate restructuring event has taken or will take place, subject to the provisions under Article 17 of Regulation (EU) 596/2014.
4. When a counterparty notifies by mistake a trade repository about a change in its LEI, it shall follow the procedure to request update of its LEI in accordance with paragraphs 1, 2 and 3.
5. Where a counterparty previously identified with an identifier other than an LEI obtains an LEI, the procedures under paragraphs 1, 2 and 3 apply.
6. Where a change in LEI concerns a counterparty established in a third country, its reporting counterparty established in the UK or the entity responsible for reporting pursuant to Article 9(1a) to (1d) of Regulation (EU) No 648/2012 or the entity to which the reporting counterparty established in the UK delegated the reporting shall initiate the procedure under paragraphs 1, 2 and 3.
7. Where a counterparty established in a third country previously identified with identifier other than an LEI obtains an LEI, each reporting counterparty established in the UK affected by this change or the entity responsible for reporting pursuant to Article 9(1a) to (1d) of Regulation (EU) No 648/2012 or the entity to which the reporting counterparty established in the UK delegated the reporting shall request the update of the identifier of the non-UK counterparty to its respective trade repository.
8. Where the change in LEI concerns an entity referred to in points (a), (b), (c), (e) or (g) of Article 4(1), that is not a counterparty to the derivative, counterparty 1 or the entity responsible for reporting shall confirm to the trade repository the unique trade identifiers of the derivatives concerned referred to in the points (a) and (b) of Article 3(2). Where counterparty 1 and the entity responsible for reporting do not confirm to the trade repository the unique trade identifiers of the derivatives referred to in the points (a) and (b) of Article 3(2) concerned by the change in LEI the counterparty 1 or the entity responsible for reporting shall update the LEI of the concerned entity in all reports pertaining to the derivatives concerned referred to in the points (a) and (b) of Article 3(2) by sending a report with action type 'Modify'.

*Article 10*

**Methods and arrangements for reporting**

1. The entity responsible for reporting shall notify the relevant regulator of any material errors or omissions in its reporting, as soon as it becomes aware of them.

For the purposes of the first sub-paragraph, the relevant regulator is the Bank of England in the case of CCPs, and the FCA in all other cases.

2. Where a financial counterparty is solely responsible and legally liable for reporting the details of OTC derivative contracts on behalf of a non-financial counterparty pursuant to Article 9(1a) of Regulation (EU) No 648/2012, it shall put in place at least the following arrangements to ensure the correct reporting and reporting without duplications of the details of derivatives:
  - (a) arrangements for the timely provision by the non-financial counterparty of the following details of the OTC derivative contracts that the financial counterparty cannot be reasonably expected to possess and where those are unknown by that financial counterparty:
    - (i) broker ID, as referred to in the field 15 in Table 1 of the Annex;
    - (ii) clearing member, as referred to in the field 16 in Table 1 of the Annex;
    - (iii) directly linked to commercial activity or treasury financing, as referred to in the field 20 in Table 1 of the Annex;
  - (b) arrangements for timely information by the non-financial counterparty to the financial counterparty of any change in its legal obligations pursuant to Article 10(1) of Regulation (EU) No 648/2012;
  - (c) arrangements for due renewals by the non-financial counterparty of its LEI in accordance with the terms of any of the accredited Local Operating Units of the Global LEI System;
  - (d) arrangements for timely notification by the non-financial counterparty to the financial counterparty of its decision to start or to cease reporting the details of OTC derivative contracts concluded with the financial counterparty. Such arrangements shall at least ensure that the notification is done in writing or by other equivalent electronic means at least 10 working days before the date on which the non-financial counterparty wants to start or to cease reporting.
3. For the timely and correct reporting without duplication, the counterparties, the entities responsible for reporting and the report submitting entities, as applicable, shall have in place arrangements which ensure that the feedback on the reconciliation failures provided by trade repositories pursuant to *EMIRR* 2.3.5R of the FCA Handbook is taken into account and any reconciliation failures identified in that feedback are resolved where possible, as soon as practicably possible.

*Article 11***The date by which derivative contracts are to be reported**

1. A counterparty to a derivative shall report any conclusion, modification or termination of the derivative by the end of the working day following the day on which that conclusion, modification or termination took place.
2. A counterparty to a derivative that fulfils the conditions set out in point (a) or (b) of Article 3(2) on [30 September 2024 or the entity responsible for reporting shall report all details of that derivative required in accordance with the Annex by submitting a report with event type 'Update' by 31 March 2025, unless they have submitted a report with the action type 'Modify' or 'Correct' for that derivative within this period.

## ANNEX

Table 1

Item	Section	Field	Format
1	Parties to the derivative	Reporting timestamp	ISO 8601 date in the Coordinated Universal Time (UTC) time format YYYY-MM-DD Thh:mm:ssZ
2	Parties to the derivative	Report submitting entity ID	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation.
3	Parties to the derivative	Entity responsible for reporting	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation. The LEI must be duly renewed in accordance with the terms of any of the accredited Local Operating Units of the Global Legal Entity Identifier System.
4	Parties to the derivative	Counterparty 1 (Reporting counterparty)	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation. The LEI must be duly renewed in accordance with the terms of any of the accredited Local Operating Units of the Global Legal Entity Identifier System.
5	Parties to the derivative	Nature of counterparty 1	F = Financial Counterparty  N = Non-Financial Counterparty  C = Central Counterparty  O = Other
6	Parties to the derivative	Corporate sector of counterparty 1	Taxonomy for Financial Counterparties:  'INVF' – an investment firm within the meaning given in Article 2(1A) of the MIFIR which:  (i) has its registered office or head office in the United Kingdom;  (ii) has permission under Part 4A of

			<p>the FSMA to carry on regulated activities relating to investment services and activities (as defined in Article 2(1)(2) of the MIFIR) in the United Kingdom;</p> <p>(iii) would require authorisation under Directive 2014/65/EU (as it had effect immediately before IP completion day) if it had its registered office (or if it does not have a registered office, its head offices) in an EEA state; and</p> <p>(iv) is not a firm which has permission under Part 4A of the FSMA to carry on regulated activities as an exempt investment firm within the meaning of regulation 8 of the Financial Services and Markets Act 2000 (Markets in Financial Instruments) Regulations 2017;</p> <p>‘CDTI’ – a credit institution which is a CRR firm (within the definition in Article 4(1)(2A) of the Capital Requirements Regulation);</p> <p>‘INUN’ - an insurance undertaking or reinsurance undertaking as defined in section 417 of the FSMA;</p> <p>‘UCIT’ – a UK UCITS (within the definition in section 237(3) of the FSMA) and, where relevant, its management company (within the definition in section 237(2) of the FSMA), unless that UCITS is set up exclusively for the purposes of serving one or more employee share purchase plans;</p> <p>‘ORPI’ – an occupational pension scheme within the meaning given in section 1(1) of the Pension Schemes Act 1993 which is established in the United Kingdom;</p> <p>‘AIFD’ – an alternative investment fund (AIF), within the meaning given in regulation 3 of the Alternative Investment Fund Managers Regulations 2013, which</p>
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			<p>is either established in the UK or managed by an AIFM (within the meaning given in regulation 4 of those Regulations) authorised or registered in accordance with those Regulations unless that AIF is set up exclusively for the purpose of serving one or more employee share purchase plans or unless that AIF is a securitisation special purpose entity as defined in Article 4.1(an) of Directive 2011/61/EU, and where relevant, its AIFM is established in the United Kingdom;</p> <p>‘CSDS’ – a central securities depository authorised in accordance with Regulation (EU) No 909/2014;</p> <p>Taxonomy for Non-Financial Counterparties. The categories below correspond to the main sections of NACE classification as defined in Regulation (EC) No 1893/2006 (as it had effect immediately before IP completion day)</p> <p>‘A’ - Agriculture, forestry and fishing;</p> <p>‘B’ - Mining and quarrying;</p> <p>‘C’ - Manufacturing;</p> <p>‘D’ - Electricity, gas, steam and air conditioning supply;</p> <p>‘E’ - Water supply, sewerage, waste management and remediation activities;</p> <p>‘F’ - Construction;</p> <p>‘G’ - Wholesale and retail trade, repair of motor vehicles and motorcycles;</p> <p>‘H’ - Transportation and storage;</p> <p>‘I’ - Accommodation and food service activities;</p> <p>‘J’ - Information and communication;</p> <p>‘K’ - Financial and insurance activities;</p>
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			<p>‘L’ - Real estate activities;</p> <p>‘M’ - Professional, scientific and technical activities;</p> <p>‘N’ - Administrative and support service activities;</p> <p>‘O’ - Public administration and defence; compulsory social security;</p> <p>‘P’ - Education;</p> <p>‘Q’ - Human health and social work activities;</p> <p>‘R’ - Arts, entertainment and recreation;</p> <p>‘S’ - Other service activities;</p> <p>‘T’ - Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use;</p> <p>‘U’ - Activities of extraterritorial organizations and bodies.</p> <p>Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities.</p> <p>Leave blank in the case of CCPs and other types of counterparties in accordance with Article 1(5) of Regulation (EU) No 648/2012.</p>
7	Parties to the derivative	Clearing threshold of counterparty 1	<p>Boolean value:</p> <p>TRUE = Above the threshold</p> <p>FALSE = Below the threshold</p>
8	Parties to the derivative	Counterparty 2 identifier type	<p>Boolean value:</p> <p>TRUE</p> <p>FALSE, for natural persons who are acting as private individuals that are not eligible for an LEI per the Statement from</p>

			the Regulatory Oversight Committee on Individuals Acting in a Business Capability, from 20 September 2015 (the 'ROC Statement').
9	Parties to the derivative	Counterparty 2	<p>ISO 17442 Legal Entity Identifier (LEI), 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation or up to 72 alphanumeric character code for natural persons who are acting as private individuals that are not eligible for an LEI per the 'ROC Statement'.</p> <p>The code identifying a natural person shall be composed by the LEI of the counterparty 1 followed by a unique identifier assigned and maintained consistently by the counterparty 1 for that natural person(s) for regulatory reporting purpose.</p>
10	Parties to the derivative	Country of counterparty 2	ISO 3166 Country Code - 2 character country code
11	Parties to the derivative	Nature of counterparty 2	<p>F = Financial Counterparty</p> <p>N = Non-Financial Counterparty</p> <p>C = Central Counterparty</p> <p>O = Other</p>
12	Parties to the derivative	Corporate sector of the counterparty 2	<p>Taxonomy for Financial Counterparties:</p> <p>'INVF' – an investment firm within the meaning given in Article 2(1A) of the MIFIR which:</p> <p>(i) has its registered office or head office in the United Kingdom;</p> <p>(ii) has permission under Part 4A of the FSMA to carry on regulated activities relating to investment services and activities (as defined in Article 2(1)(2) of the MIFIR) in the United Kingdom;</p> <p>(iii) would require authorisation under Directive 2014/65/EU (as it</p>

			<p>had effect immediately before IP completion day) if it had its registered office (or if it does not have a registered office, its head offices) in an EEA state; and</p> <p>(iv) is not a firm which has permission under Part 4A of the FSMA to carry on regulated activities as an exempt investment firm, within the meaning of regulation 8 of the Financial Services and Markets Act 2000 (Markets in Financial Instruments) Regulations 2017;</p> <p>‘CDTI’ – a credit institution which is a CRR firm (within the definition in Article 4(1)(2A) of the Capital Requirements Regulation);</p> <p>‘INUN’ - an insurance undertaking or reinsurance undertaking as defined in section 417 of the FSMA;</p> <p>‘UCIT’ - a UK UCITS (within the definition in section 237(3) of the FSMA) and, where relevant, its management company (within the definition in section 237(2) of the FSMA), unless that UCITS is set up exclusively for the purposes of serving one or more employee share purchase plans;</p> <p>‘ORPI’ – an occupational pension scheme within the meaning given in section 1(1) of the Pension Schemes Act 1993 which is established in the United Kingdom;</p> <p>‘AIFD’ - an alternative investment fund (AIF), within the meaning given in regulation 3 of the Alternative Investment Fund Managers Regulations 2013, which is either established in the UK or managed by an AIFM (within the meaning given in regulation 4 of those Regulations) authorised or registered in accordance with those Regulations unless that AIF is set up exclusively for the purpose of serving one or more employee share purchase plans or unless that AIF is</p>
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			<p>a securitisation special purpose entity as defined in Article 4.1(an) of Directive 2011/61/EU, and where relevant, its AIFM is established in the United Kingdom;</p> <p>‘CSDS’ - a central securities depository authorised in accordance with Regulation (EU) No 909/2014.</p> <p>Taxonomy for Non-Financial Counterparties:</p> <p>The categories below correspond to the main sections of NACE classification as defined in Regulation (EC) No 1893/2006</p> <p>‘A’ - Agriculture, forestry and fishing;</p> <p>‘B’ - Mining and quarrying;</p> <p>‘C’ - Manufacturing;</p> <p>‘D’ - Electricity, gas, steam and air conditioning supply;</p> <p>‘E’ - Water supply, sewerage, waste management and remediation activities;</p> <p>‘F’ - Construction;</p> <p>‘G’ - Wholesale and retail trade, repair of motor vehicles and motorcycles;</p> <p>‘H’ - Transportation and storage;</p> <p>‘I’ - Accommodation and food service activities;</p> <p>‘J’ - Information and communication;</p> <p>‘K’ - Financial and insurance activities;</p> <p>‘L’ - Real estate activities;</p> <p>‘M’ - Professional, scientific and technical activities;</p> <p>‘N’ - Administrative and support service activities;</p> <p>‘O’ - Public administration and defence;</p>
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			<p>compulsory social security;</p> <p>‘P’ - Education;</p> <p>‘Q’ - Human health and social work activities;</p> <p>‘R’ - Arts, entertainment and recreation;</p> <p>‘S’ - Other service activities;</p> <p>‘T’ - Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use;</p> <p>‘U’ - Activities of extraterritorial organizations and bodies.</p> <p>Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities.</p> <p>Leave blank in the case of CCPs and other type of counterparties in accordance with Article 1(5) of Regulation (EU) No 648/2012.</p>
13	Parties to the derivative	Clearing threshold of counterparty 2	<p>Boolean value:</p> <p>TRUE = Above the threshold</p> <p>FALSE = Below the threshold</p>
14	Parties to the derivative	Reporting obligation of the counterparty 2	<p>Boolean value:</p> <p>TRUE, if the counterparty 2 has the reporting obligation</p> <p>FALSE, if the counterparty 2 does not have the reporting obligation</p>
15	Parties to the derivative	Broker ID	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation.
16	Parties to the derivative	Clearing member	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation.

17	Parties to the derivative	Direction	4 alphabetic characters:  BYER = buyer  SLLR = seller  Populated in accordance with Article 5
18	Parties to the derivative	Direction of leg 1	4 alphabetic characters:  MAKE = payer  TAKE = receiver  Populated in accordance with Article 5
19	Parties to the derivative	Direction of leg 2	4 alphabetic characters:  MAKE = payer  TAKE = receiver  Populated in accordance with Article 5
20	Parties to the derivative	Directly linked to commercial activity or treasury financing	Boolean value:  TRUE = Yes  FALSE = No
21	Parties to the derivative	Execution agent	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation.

Table 2

Item	Section	Field	Format
1	Section 2a - Identifiers and links	UTI	ISO 23897 UTI. Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed
2	Section 2a - Identifiers and links	Report tracking number	An alphanumeric field up to 52 characters
3	Section 2a - Identifiers and links	Prior UTI (for one-to-one and one-to- many relations between transactions)	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed
4	Section 2a - Identifiers and links	Subsequent position UTI	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed
5	Section 2a - Identifiers and links	PTRR ID	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed.  The first 20 characters represent the LEI of the compression provider
6	Section 2a - Identifiers and links	Package identifier	Up to 35 alphanumeric characters.
7	Section 2b – Contract information	International Securities Identification Number (ISIN)	ISO 6166 ISIN, 12 character alphanumeric code
8	Section 2b – Contract information	Unique product identifier (UPI)	ISO 4914 UPI, 12 character alphanumeric code
9	Section 2b – Contract information	Product classification	ISO 10692 CFI, 6 characters alphabetic code



10	Section 2b – Contract information	Contract type	CFDS = Financial contracts for difference  FRAS = Forward rate agreements  FUTR = Futures  FORW = Forwards  OPTN = Option  SPDB = Spreadbet  SWAP = Swap  SWPT = Swaption  OTHR = Other
11	Section 2b – Contract information	Asset class	COMM = Commodity and emission allowances  CRDT = Credit  CURR = Currency  EQUI = Equity  INTR = Interest Rate
12	Section 2b – Contract information	Derivative based on crypto-assets	Boolean value:  TRUE - for derivatives based on crypto-assets  FALSE - for other derivatives
13	Section 2b – Contract information	Underlying identification type	1 alphabetic character:  I = ISIN  B = Basket  X = Index
14	Section 2b – Contract information	Underlying identification	For underlying identification type I: ISO 6166 ISIN, 12 character alphanumeric code  For underlying identification type X: ISO 6166 ISIN if available, 12 character alphanumeric code
15	Section 2b – Contract information	Indicator of the underlying index	The indication of the floating rate index. 4 alphabetic characters:  ESTR = €STR

			SONA = SONIA SOFR = SOFR EONA = EONIA EONS = EONIA SWAP EURI = EURIBOR EUUS = EURODOLLAR EUCH = EuroSwiss GCFR = GCF REPO ISDA = ISDAFIX LIBI = LIBID LIBO = LIBOR MAAA = Muni AAA PFAN = Pfandbriefe TIBO = TIBOR STBO = STIBOR BBSW = BBSW JIBA = JIBAR BUBO = BUBOR CDOR = CDOR CIBO = CIBOR MOSP = MOSPRIM NIBO = NIBOR PRBO = PRIBOR TLBO = TELBOR WIBO = WIBOR TREA = Treasury SWAP = SWAP
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			<p>FUSW = Future SWAP</p> <p>EFFR = Effective Federal Funds Rate</p> <p>OBFR = Overnight Bank Funding Rate</p> <p>CZNA = CZEONIA</p> <p>TONA = TONAR</p>
16	Section 2b – Contract information	Name of the underlying index	Up to 50 alphanumeric characters. Special characters are allowed if they form part of the full name of the index.
17	Section 2b – Contract information	Custom basket code	Up to 72 alphanumeric characters composed of LEI of the basket structurer followed by up to 52 alphanumeric characters.
18	Section 2b – Contract information	Identifier of the basket's constituents	For underlying identification type B: All individual components identified through ISO 6166 ISIN
19	Section 2b – Contract information	Settlement currency 1	ISO 4217 Currency Code, 3 alphabetic characters
20	Section 2b – Contract information	Settlement currency 2	ISO 4217 Currency Code, 3 alphabetic characters
21	Section 2c –Valuation	Valuation amount	<p>Positive and negative value up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>
22	Section 2c –Valuation	Valuation currency	ISO 4217 Currency Code, 3 alphabetic characters
23	Section 2c –Valuation	Valuation timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ

24	Section 2c –Valuation	Valuation method	4 alphabetic characters:  MTMA = Mark-to-market  MTMO = Mark-to-model  CCPV = CCP's valuation.
25	Section 2c –Valuation	Delta	Up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.  Any value between -1 and 1 (including -1 and 1) is allowed.
26	Section 2d - Collateral	Collateral portfolio indicator	Boolean value:  TRUE = collateralised on a portfolio basis  FALSE = not part of a portfolio
27	Section 2d - Collateral	Collateral portfolio code	Up to 52 alphanumeric characters. Special characters are not allowed
28	Section 2e - Risk mitigation / Reporting	Confirmation timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
29	Section 2e - Risk mitigation / Reporting	Confirmed	4 alphabetic characters:  NCNF = unconfirmed  ECNF = electronic  YCNF = non-electronic

30	Section 2f - Clearing	Clearing obligation	<p>TRUE = the contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation</p> <p>FLSE = the contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation but one or both counterparties to the contract are not subject to the clearing obligation</p> <p>or value 'UKWN' - the contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation</p>
31	Section 2f - Clearing	Cleared	<p>1 alphabetic character:</p> <p>Y= yes, centrally cleared, for beta and gamma transactions.</p> <p>N= no, not centrally cleared.</p>
32	Section 2f - Clearing	Clearing timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
33	Section 2f - Clearing	Central counterparty	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation.
34	Section 2g - Details on the transaction	Master Agreement type	<p>4 alphabetic characters:</p> <p>‘ISDA’ - ISDA</p> <p>‘CDEA’ - FIA-ISDA Cleared Derivatives Execution Agreement</p> <p>‘EUMA’ - European Master Agreement</p> <p>‘FPCA’ - FOA Professional Client Agreement</p> <p>‘FMAT’ - FBF Master Agreement relating to transactions on forward financial instruments</p> <p>‘DERV’ - Deutscher Rahmenvertrag für Finanztermingeschäfte (DRV)</p> <p>‘CMOP’ - Contrato Marco de Operaciones Financieras</p> <p>‘CHMA’ - Swiss Master Agreement</p>

			<p>‘IDMA’ - Islamic Derivative Master Agreement</p> <p>‘EFMA’ - EFET Master Agreement</p> <p>‘GMRA’ - GMRA</p> <p>‘GMSL’ - GMSLA</p> <p>‘BIAG’ - bilateral agreement</p> <p>Or ‘OTHR’ if the master agreement type is not included in the above list.</p>
35	Section 2g - Details on the transaction	Other master agreement type	Up to 50 alphanumeric characters.
36	Section 2g - Details on the transaction	Master Agreement version	ISO 8601 date in the format YYYY
37	Section 2g - Details on the transaction	Intragroup	<p>Boolean value:</p> <p>TRUE = contract entered into as an intragroup transaction</p> <p>FALSE = contract not entered into as an intragroup transaction</p>
38	Section 2g - Details on the transaction	PTRR	<p>Boolean value:</p> <p>TRUE = contract results from a PTRR event</p> <p>FALSE = contract does not result from a PTRR event</p>
39	Section 2g - Details on the transaction	Type of PTRR technique	<p>4 alphabetic characters:</p> <p>‘PWOS’ - Portfolio Compression without a third-party service provider</p> <p>‘PWAS’ - Portfolio Compression with a third-party service provider or CCP</p> <p>‘PRBM’ - Portfolio Rebalancing/Margin management</p> <p>OTHR – other</p>

40	Section 2g - Details on the transaction	PTRR service provider	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation.
41	Section 2g - Details on the transaction	Venue of execution	ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters
42	Section 2g - Details on the transaction	Execution timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
43	Section 2g - Details on the transaction	Effective date	ISO 8601 date in the UTC format YYYY-MM-DD.
44	Section 2g - Details on the transaction	Expiration date	ISO 8601 date in the UTC format YYYY-MM-DD.
45	Section 2g - Details on the transaction	Early termination date	ISO 8601 date in the UTC format YYYY-MM-DD.
46	Section 2g - Details on the transaction	Final contractual settlement date	ISO 8601 date in the UTC format YYYY-MM-DD.
47	Section 2g - Details on the transaction	Delivery type	4 alphabetic characters:  CASH = Cash  PHYS = Physical  OPTL = Optional for counterparty or when determined by a third party

48	Section 2g - Details on the transaction	Price	<p>If price is expressed as monetary value - any value up to 18 numeric characters including up to 13 decimal places. If the value has more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If price is expressed as percentage - any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (eg 2.57 instead of 2.57%). If the value has more than 10 digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>
49	Section 2g - Details on the transaction	Price currency	ISO 4217 Currency Code, 3 alphabetic characters
	Fields 50 to 52 are repeatable and shall be populated in the case of derivatives involving price schedules		
50	Section 2g - Details on the transaction	Unadjusted effective date of the price	ISO 8601 date in the UTC format YYYY-MM-DD.
51	Section 2g - Details on the transaction	Unadjusted end date of the price	ISO 8601 date in the UTC format YYYY-MM-DD.



52	Section 2g - Details on the transaction	Price in effect between the unadjusted effective and end date	<p>If price is expressed as monetary value - any value up to 18 numeric characters including up to 13 decimal places. If the value has more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If price is expressed as percentage - any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.57 instead of 2.57%). If the value has more than 10 digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>
53	Section 2g - Details on the transaction	Package transaction price	<p>If Package transaction price is expressed as monetary value - any value up to 18 numeric characters including up to 13 decimal places. If the value has more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If Package transaction price is expressed as percentage - any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.57 instead of 2.57%). If the value has more than 10 digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>
54	Section 2g - Details on the transaction	Package transaction price currency	ISO 4217 Currency Code, 3 alphabetic characters

55	Section 2g - Details on the transaction	Notional amount of leg 1	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
56	Section 2g - Details on the transaction	Notional currency 1	ISO 4217 Currency Code, 3 alphabetic characters
	Fields 57 to 59 are repeatable and shall be populated in the case of derivatives involving notional amount schedules		
57	Section 2g - Details on the transaction	Effective date of the notional amount of leg 1	ISO 8601 date in the UTC format YYYY-MM-DD
58	Section 2g - Details on the transaction	End date of the notional amount of leg 1	ISO 8601 date in the UTC format YYYY-MM-DD
59	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 1	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.

60	Section 2g - Details on the transaction	Total notional quantity of leg 1	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
	Fields 61 to 63 are repeatable and shall be populated in the case of derivatives involving notional quantity schedules		
61	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 1	ISO 8601 date in the UTC format YYYY-MM-DD
62	Section 2g - Details on the transaction	End date of the notional quantity of leg 1	ISO 8601 date in the UTC format YYYY-MM-DD
63	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 1	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
64	Section 2g - Details on the transaction	Notional amount of leg 2	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.

			The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
65	Section 2g - Details on the transaction	Notional currency 2	ISO 4217 Currency Code, 3 alphabetic characters
	Fields 66 to 68 are repeatable and shall be populated in the case of derivatives involving notional amount schedules		
66	Section 2g - Details on the transaction	Effective date of the notional amount of leg 2	ISO 8601 date in the UTC format YYYY-MM-DD
67	Section 2g - Details on the transaction	End date of the notional amount of leg 2	ISO 8601 date in the UTC format YYYY-MM-DD
68	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 2	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
69	Section 2g - Details on the transaction	Total notional quantity of leg 2	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric

			character. If populated, it shall be represented by a dot.
	Fields 70 to 72 are repeatable and shall be populated in the case of derivatives involving notional quantity schedules		
70	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 2	ISO 8601 date in the UTC format YYYY-MM-DD
71	Section 2g - Details on the transaction	End date of the notional quantity of leg 2	ISO 8601 date in the UTC format YYYY-MM-DD
72	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 2	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
	Section of fields 73-78 is repeatable		

73	Section 2g - Details on the transaction	Other payment type	<p>4 alphabetic characters:</p> <p>UFRO= Upfront Payment, i.e., the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction</p> <p>UWIN = Unwind or Full termination, i.e., the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s)</p> <p>PEXH = Principal Exchange, i.e., Exchange of notional values for cross-currency swaps</p>
74	Section 2g - Details on the transaction	Other payment amount	<p>Up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>Any value greater than or equal to zero is allowed.</p>
75	Section 2g - Details on the transaction	Other payment currency	ISO 4217 Currency Code, 3 alphabetic characters
76	Section 2g - Details on the transaction	Other payment date	ISO 8601 date in the UTC format YYYY-MM-DD.
77	Section 2g - Details on the transaction	Other payment payer	<p>ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation or up to 72 alphanumeric character code for natural persons who are acting as private individuals that are not eligible for an LEI per the 'ROC Statement'.</p> <p>The code identifying a natural person shall be composed by the LEI of the counterparty 1 followed by a unique identifier assigned and maintained consistently by the counterparty 1 for that natural person(s) for regulatory reporting</p>

			purposes.
78	Section 2g - Details on the transaction	Other payment receiver	<p>ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation or up to 72 alphanumeric character code for natural persons who are acting as private individuals that are not eligible for an LEI per the 'ROC Statement'.</p> <p>The code identifying a natural person shall be composed by the LEI of the counterparty 1 followed by a unique identifier assigned and maintained consistently by the counterparty 1 for that natural person(s) for regulatory reporting purposes.</p>
79	Section 2h - Interest Rates	Fixed rate of leg 1 or coupon	<p>Positive and negative values, up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.57 instead of 2.57%).</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>
80	Section 2h - Interest Rates	Fixed rate or coupon day count convention leg 1	<p>4 alphanumeric characters:</p> <p>A001 = IC30360ISDAor30360AmericanBasicRule</p> <p>A002 = IC30365</p> <p>A003 = IC30Actual</p> <p>A004 = Actual360</p> <p>A005 = Actual365Fixed</p> <p>A006 = ActualActualICMA</p> <p>A007 = IC30E360orEuroBondBasismodel1</p> <p>A008 = ActualActualISDA</p> <p>A009 = Actual365LorActuActubasisRule</p> <p>A010 = ActualActualAFB</p> <p>A011 = IC30360ICMAor30360basicrule</p>

			A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 A019 = Actual360NL A020 = 1/1 NARR = Narrative
81	Section 2h - Interest Rates	Fixed rate or coupon payment frequency period leg 1	4 alphabetic characters: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
82	Section 2h - Interest Rates	Fixed rate or coupon payment frequency period multiplier leg 1	Any integer value greater than or equal to zero, up to 3 numeric characters.
83	Section 2h - Interest Rates	Identifier of the floating rate of leg 1	If the floating rate has an ISIN, the ISIN code for that rate.
84	Section 2h - Interest Rates	Indicator of the floating rate of leg 1	The indication of the floating rate index. 4 alphabetic characters: ESTR = €STR



			SONA = SONIA SOFR = SOFR EONA = EONIA EONS = EONIA SWAP EURI = EURIBOR EUUS = EURODOLLAR EUCH = EuroSwiss GCFR = GCF REPO ISDA = ISDAFIX LIBI = LIBID LIBO = LIBOR MAAA = Muni AAA PFAN = Pfandbriefe TIBO = TIBOR STBO = STIBOR BBSW = BBSW JIBA = JIBAR BUBO = BUBOR CDOR = CDOR CIBO = CIBOR MOSP = MOSPRIM NIBO = NIBOR PRBO = PRIBOR TLBO = TELBOR WIBO = WIBOR TREA = Treasury SWAP = SWAP
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			<p>FUSW = Future SWAP</p> <p>EFFR = Effective Federal Funds Rate</p> <p>OBFR = Overnight Bank Funding Rate</p> <p>CZNA = CZEONIA</p> <p>TONA = TONAR</p>
85	Section 2h - Interest Rates	Name of the floating rate of leg 1	Up to 50 alphanumeric characters. Special characters are allowed if they form part of the full name of the index.
86	Section 2h - Interest Rates	Floating rate day count convention of leg 1	<p>4 alphanumeric characters:</p> <p>A001 = IC30360ISDAor30360AmericanBasicRule</p> <p>A002 = IC30365</p> <p>A003 = IC30Actual</p> <p>A004 = Actual360</p> <p>A005 = Actual365Fixed</p> <p>A006 = ActualActualICMA</p> <p>A007 = IC30E360orEuroBondBasismodel1</p> <p>A008 = ActualActualISDA</p> <p>A009 = Actual365LorActuActubasisRule</p> <p>A010 = ActualActualAFB</p> <p>A011 = IC30360ICMAor30360basicrule</p> <p>A012 = IC30E2360orEurobondbasismodel2</p> <p>A013 = IC30E3360orEurobondbasismodel3</p> <p>A014 = Actual365NL</p> <p>A015 = ActualActualUltimo</p> <p>A016 = IC30EPlus360</p> <p>A017 = Actual364</p> <p>A018 = Business252</p>

			A019 = Actual360NL A020 = 1/1 NARR = Narrative
87	Section 2h - Interest Rates	Floating rate payment frequency period of leg 1	4 alphabetic characters: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
88	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 1	Any integer value greater than or equal to zero, up to 3 numeric characters.
89	Section 2h - Interest Rates	Floating rate reference period of leg 1 – time period	4 alphabetic characters: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
90	Section 2h - Interest Rates	Floating rate reference period of leg 1 – multiplier	Any integer value greater than or equal to zero, up to 3 numeric characters.

91	Section 2h - Interest Rates	Floating rate reset frequency period of leg 1	<p>4 alphabetic characters:</p> <p>DAIL = daily</p> <p>WEEK = weekly</p> <p>MNTH = monthly</p> <p>YEAR = yearly</p> <p>ADHO = ad hoc which applies when payments are irregular</p> <p>EXPI = payment at term</p>
92	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 1	Any integer value greater than or equal to zero, up to 3 numeric characters.
93	Section 2h - Interest Rates	Spread of leg 1	<p>If Spread is expressed as monetary amount - any value up to 18 numeric characters including up to 13 decimal places.</p> <p>If Spread is expressed as percentage- any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.57 instead of 2.57%).</p> <p>If Spread is expressed as basis points - any integer value up to 5 numeric characters expressed in basis points (e.g., 257 instead of 2.57%).</p>
94	Section 2h - Interest Rates	Spread currency of leg 1	ISO 4217 Currency Code, 3 alphabetic characters
95	Section 2h - Interest Rates	Fixed rate of leg 2	<p>Positive and negative values up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.57 instead of 2.57%).</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>

96	Section 2h - Interest Rates	Fixed rate day count convention leg 2	<p>4 alphanumeric characters:</p> <p>A001 = IC30360ISDAor30360AmericanBasicRule</p> <p>A002 = IC30365</p> <p>A003 = IC30Actual</p> <p>A004 = Actual360</p> <p>A005 = Actual365Fixed</p> <p>A006 = ActualActualICMA</p> <p>A007 = IC30E360orEuroBondBasismodel1</p> <p>A008 = ActualActualISDA</p> <p>A009 = Actual365LorActuActubasisRule</p> <p>A010 = ActualActualAFB</p> <p>A011 = IC30360ICMAor30360basicrule</p> <p>A012 = IC30E2360orEurobondbasismodel2</p> <p>A013 = IC30E3360orEurobondbasismodel3</p> <p>A014 = Actual365NL</p> <p>A015 = ActualActualUltimo</p> <p>A016 = IC30EPlus360</p> <p>A017 = Actual364</p> <p>A018 = Business252</p> <p>A019 = Actual360NL</p> <p>A020 = 1/1</p> <p>NARR = Narrative</p>
97	Section 2h - Interest Rates	Fixed rate payment frequency period leg 2	<p>4 alphabetic characters:</p> <p>DAIL = daily</p> <p>WEEK = weekly</p> <p>MNTH = monthly</p>

			<p>YEAR = yearly</p> <p>ADHO = ad hoc which applies when payments are irregular</p> <p>EXPI = payment at term</p>
98	Section 2h - Interest Rates	Fixed rate payment frequency period multiplier leg 2	Any integer value greater than or equal to zero, up to 3 numeric characters.
99	Section 2h - Interest Rates	Identifier of the floating rate of leg 2	If the floating rate has an ISIN, the ISIN code for that rate.
100	Section 2h - Interest Rates	Indicator of the floating rate of leg 2	<p>The indication of the floating rate index. 4 alphabetic characters:</p> <p>ESTR = €STR</p> <p>SONA = SONIA</p> <p>SOFR = SOFR</p> <p>EONA = EONIA</p> <p>EONS = EONIA SWAP</p> <p>EURI = EURIBOR</p> <p>EUUS = EURODOLLAR</p> <p>EUCH = EuroSwiss</p> <p>GCFR = GCF REPO</p> <p>ISDA = ISDAFIX</p> <p>LIBI = LIBID</p> <p>LIBO = LIBOR</p> <p>MAAA = Muni AAA</p> <p>PFAN = Pfandbriefe</p> <p>TIBO = TIBOR</p> <p>STBO = STIBOR</p>

			<p>BBSW = BBSW</p> <p>JIBA = JIBAR</p> <p>BUBO = BUBOR</p> <p>CDOR = CDOR</p> <p>CIBO = CIBOR</p> <p>MOSP = MOSPRIM</p> <p>NIBO = NIBOR</p> <p>PRBO = PRIBOR</p> <p>TLBO = TELBOR</p> <p>WIBO = WIBOR</p> <p>TREA = Treasury</p> <p>SWAP = SWAP</p> <p>FUSW = Future SWAP</p> <p>EFFR = Effective Federal Funds Rate</p> <p>OBFR = Overnight Bank Funding Rate</p> <p>CZNA = CZEONIA</p> <p>TONA = TONAR</p>
101	Section 2h - Interest Rates	Name of the floating rate of leg 2	Up to 50 alphanumeric characters. Special characters are allowed if they form part of the full name of the index.
102	Section 2h - Interest Rates	Floating rate day count convention of leg 2	<p>4 alphanumeric characters:</p> <p>A001 = IC30360ISDAor30360AmericanBasicRule</p> <p>A002 = IC30365</p> <p>A003 = IC30Actual</p> <p>A004 = Actual360</p> <p>A005 = Actual365Fixed</p> <p>A006 = ActualActualICMA</p>

			<p>A007 = IC30E360orEuroBondBasismodel1</p> <p>A008 = ActualActualISDA</p> <p>A009 = Actual365LorActuActubasisRule</p> <p>A010 = ActualActualAFB</p> <p>A011 = IC30360ICMAor30360basicrule</p> <p>A012 = IC30E2360orEurobondbasismodel2</p> <p>A013 = IC30E3360orEurobondbasismodel3</p> <p>A014 = Actual365NL</p> <p>A015 = ActualActualUltimo</p> <p>A016 = IC30EPlus360</p> <p>A017 = Actual364</p> <p>A018 = Business252</p> <p>A019 = Actual360NL</p> <p>A020 = 1/1</p> <p>NARR = Narrative</p>
103	Section 2h - Interest Rates	Floating rate payment frequency period of leg 2	<p>4 alphabetic characters:</p> <p>DAIL = daily</p> <p>WEEK = weekly</p> <p>MNTH = monthly</p> <p>YEAR = yearly</p> <p>ADHO = ad hoc which applies when payments are irregular</p> <p>EXPI = payment at term</p>
104	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 2	Any integer value greater than or equal to zero, up to 3 numeric characters.



105	Section 2h - Interest Rates	Floating rate reference period of leg 2 – time period	<p>4 alphabetic characters:</p> <p>DAIL = daily</p> <p>WEEK = weekly</p> <p>MNTH = monthly</p> <p>YEAR = yearly</p> <p>ADHO = ad hoc which applies when payments are irregular</p> <p>EXPI = payment at term</p>
106	Section 2h - Interest Rates	Floating rate reference period of leg 2 – multiplier	Any integer value greater than or equal to zero, up to 3 numeric characters.
107	Section 2h - Interest Rates	Floating rate reset frequency period of leg 2	<p>4 alphabetic characters:</p> <p>DAIL = daily</p> <p>WEEK = weekly</p> <p>MNTH = monthly</p> <p>YEAR = yearly</p> <p>ADHO = ad hoc which applies when payments are irregular</p> <p>EXPI = payment at term</p>
108	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 2	Any integer value greater than or equal to zero, up to 3 numeric characters.
109	Section 2h - Interest Rates	Spread of leg 2	<p>If Spread is expressed as monetary amount - any value up to 18 numeric characters including up to 13 decimal places.</p> <p>If Spread is expressed as percentage- any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.57 instead of 2.57%).</p> <p>If Spread is expressed as basis points - any integer value up to 5 numeric characters expressed in basis points (e.g., 257 instead of</p>

			2.57%).
110	Section 2h - Interest Rates	Spread currency of leg 2	ISO 4217 Currency Code, 3 alphabetic characters
111	Section 2h - Interest Rates	Package transaction spread	<p>If Package transaction spread is expressed as monetary amount -positive and negative value up to 18 numeric characters including up to 13 decimal places. If the value has more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If Package transaction spread is expressed as percentage- positive and negative value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.57 instead of 2.57%). If the value has more than 10 digits after the decimal, reporting counterparties should round half-up.</p> <p>If Package transaction spread is expressed as basis points -any integer value up to 5 numeric characters expressed in basis points (e.g., 257 instead of 2.57%).</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>
112	Section 2h - Interest Rates	Package transaction spread currency	ISO 4217 Currency Code, 3 alphabetic characters
113	Section 2i – Foreign Exchange	Exchange rate 1	<p>Any value greater than zero up to 18 numeric digits including up to 13 decimal places.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
114	Section 2i – Foreign Exchange	Forward exchange rate	<p>Any value greater than zero up to 18 numeric digits including up to 13 decimal places.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>

115	Section 2i – Foreign Exchange	Exchange rate basis	<p>7 characters representing two ISO 4217 currency codes separated by “/” without restricting the currency pair ordering.</p> <p>The first currency code shall indicate the unit currency, and the second currency code shall indicate the quote currency.</p>
116	Section 2j - Commodities and emission allowances (General)	Base product	Only values in the ‘Base product’ column of the classification of commodities derivatives table are allowed.
117	Section 2j - Commodities and emission allowances (General)	Sub-product	Only values in the ‘Sub — product’ column of the classification of commodities derivatives table are allowed.
118	Section 2j - Commodities and emission allowances (General)	Further sub-product	Only values in the ‘Further sub — product’ of the classification of commodities derivatives table are allowed.
119	Section 2k - Commodities and emission allowances (Energy)	Delivery point or zone	EIC code, 16 character alphanumeric code. Repeatable field.
120	Section 2k - Commodities and emission allowances (Energy)	Interconnection Point	EIC code, 16 character alphanumeric code

121	Section 2k - Commodities and emission allowances (Energy)	Load type	BSLD = Base Load PKLD = Peak Load OFFP = Off-Peak HABH = Hour/Block Hours SHPD = Shaped GASD = Gas Day OTHR = Other
	Section of fields 122-131 is repeatable		
122	Section 2k - Commodities and emission allowances (Energy)	Delivery interval start time	hh:mm:ssZ
123	Section 2k - Commodities and emission allowances (Energy)	Delivery interval end time	hh:mm:ssZ
124	Section 2k - Commodities and emission allowances (Energy)	Delivery start date	ISO 8601 date in the format YYYY-MM-DD
125	Section 2k-Commodities and emission allowances (Energy)	Delivery end date	ISO 8601 date in the format YYYY-MM-DD

126	Section 2k - Commodities and emission allowances (Energy)	Duration	<p>MNUT=Minutes</p> <p>HOUR= Hour</p> <p>DASD= Day</p> <p>WEEK=Week</p> <p>MNTH=Month</p> <p>QURT = Quarter</p> <p>SEAS= Season</p> <p>YEAR= Annual</p> <p>OTHR=Other</p>
127	Section 2k - Commodities and emission allowances (Energy)	Days of the week	<p>WDAY = Weekdays</p> <p>WEND = Weekend</p> <p>MOND = Monday</p> <p>TUED = Tuesday</p> <p>WEDD = Wednesday</p> <p>THUD = Thursday</p> <p>FRID = Friday</p> <p>SATD = Saturday</p> <p>SUND = Sunday</p> <p>XBHL - Excluding bank holidays</p> <p>IBHL - Including bank holidays</p> <p>Multiple values are permitted</p>
128	Section 2k - Commodities and emission allowances (Energy)	Delivery capacity	<p>Up to 20 numeric digits including decimals</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>

129	Section 2k - Commodities and emission allowances (Energy)	Quantity Unit	<p>KWAT = KW</p> <p>KWHH = KWh/h</p> <p>KWHD = KWh/d</p> <p>MWAT = MW</p> <p>MWHH = MWh/h</p> <p>MWHD = MWh/d</p> <p>GWAT = GW</p> <p>GWHH = GWh/h</p> <p>GWHD = GWh/d</p> <p>THMD = Therm/d</p> <p>KTMD = Ktherm/d</p> <p>MTMD = Mtherm/d</p> <p>CMPD = cm/d</p> <p>MCMD = mcm/d</p> <p>BTUD = Btu/d</p> <p>MBTD = MMBtu/d</p> <p>MJDD = MJ/d</p> <p>HMJD = 100MJ/d</p> <p>MMJD = MMJ/d</p> <p>GJDD = GJ/d</p>
130	Section 2k - Commodities and emission allowances (Energy)	Price/time interval quantity	<p>Up to 20 numeric characters including decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>

131	Section 2k - Commodities and emission allowances (Energy)	Currency of the price/time interval quantity	ISO 4217 Currency Code, 3 alphabetical character code
132	Section 2l - Options	Option type	4 alphabetic characters:  PUTO = Put  CALL = Call  OTHR = where it cannot be determined whether it is a call or a put
133	Section 2l - Options	Option style	4 alphabetic characters:  AMER = American  BERM = Bermudan  EURO = European
134	Section 2l - Options	Strike price	<p>If Strike price is expressed as monetary amount: any value up to 18 numeric characters including up to 13 decimal places (e.g., USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products. If the value has more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If Strike price is expressed as percentage: any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>

	Fields 135 to 137 are repeatable and shall be populated in the case of derivatives involving strike price schedules		
135	Section 21 - Options	Effective date of the strike price	ISO 8601 date in the UTC format YYYY-MM-DD.
136	Section 21 - Options	End date of the strike price	ISO 8601 date in the UTC format YYYY-MM-DD.
137	Section 21 - Options	Strike price in effect on associated effective date	<p>If Strike price is expressed as monetary amount: any value up to 18 numeric characters including up to 13 decimal places (e.g., USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products. If the value has more than 13 digits after the decimal, reporting counterparties should round half-up.</p> <p>If Strike price is expressed as percentage: any value up to 11 numeric characters including up to 10 decimal places expressed as percentage (e.g., 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numeric character.</p>
138	Section 21 - Options	Strike price currency/currency pair	<p>ISO 4217 Currency Code, 3 alphabetic characters; or</p> <p>for foreign exchange options: 7 characters representing two ISO 4217 currency codes separated by “/” without restricting the currency pair ordering.</p> <p>The first currency code shall indicate the base currency, and the second currency code shall</p>



			indicate the quote currency.
139	Section 21 - Options	Option premium amount	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
140	Section 21 - Options	Option premium currency	ISO 4217 Currency Code, 3 alphabetic characters
141	Section 21 - Options	Option premium payment date	ISO 8601 date in the UTC format YYYY-MM-DD.
142	Section 21 - Options	Maturity date of the underlying	ISO 8601 date in the UTC format YYYY-MM-DD.
143	Section 2m – Credit derivatives	Seniority	4 alphabetic characters:  SNDB = Senior, such as Senior Unsecured Debt (Corporate/Financial), Foreign Currency Sovereign Debt (Government),  SBOD = Subordinated, such as Subordinated or Lower Tier 2 Debt (Banks), Junior Subordinated or Upper Tier 2 Debt (Banks),  OTHR = Other, such as Preference Shares or Tier 1 Capital (Banks) or other credit derivatives
144	Section 2m – Credit derivatives	Reference entity	ISO 3166 Country Code - 2 character country code, or  ISO 3166-2 Country Code - 2 character country code followed by dash “-” and up to 3 alphanumeric character country subdivision code, or  ISO 17442 LEI, 20 alphanumeric character code
145	Section 2m – Credit derivatives	Series	Integer field up to 5 characters

146	Section 2m – Credit derivatives	Version	Integer field up to 5 characters.
147	Section 2m – Credit derivatives	Index factor	Any value up to 11 numeric characters, including up to 10 decimal places, expressed as a decimal fraction (e.g., 0.05 instead of 5%) between 0 and 1 (including 0 and 1).  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
148	Section 2m – Credit derivatives	Tranche	Boolean value:  TRUE = Tranched  FALSE = Untranched
149	Section 2m – Credit derivatives	Credit Derivative Swap (CDS) index attachment point	Any value up to 11 numeric characters, including up to 10 decimal places, expressed as a decimal fraction (e.g., 0.05 instead of 5%) between 0 and 1 (including 0 and 1).  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
150	Section 2m – Credit derivatives	CDS index detachment point	Any value up to 11 numeric characters, including up to 10 decimal places, expressed as a decimal fraction (e.g., 0.05 instead of 5%) between 0 and 1 (including 0 and 1).  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
151	Section 2n – Modificatio ns to the derivative	Action type	4 alphabetic characters:  NEWT = New  MODI = Modify  CORR = Correction  TERM = Terminate  EROR = Error  REVI = Revive

			VALU = Valuation POSC = Position component
152	Section 2n - Modifications to the derivative	Event type	4 alphabetic characters: TRAD = Trade NOVA = Step-in COMP = PTRR ETRM = Early termination CLRG = Clearing EXER = Exercise ALOC = Allocation CREV = Credit event CORP=Corporate event INCP = Inclusion in position UPDT = Update
153	Section 2n - Modifications to the derivative	Event date	ISO 8601 date in the UTC format YYYY-MM-DD.
154	Section 2n - Modifications to the derivative	Level	4 alphabetic characters: TCTN = Trade PSTN = Position

Table 3

Item	Section	Field	Format
1	Parties to the derivative	Reporting timestamp	ISO 8601 date in the Coordinated Universal Time (UTC) time format YYYY-MM-DD Thh:mm:ssZ
2	Parties to the derivative	Report submitting entity ID	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation.
3	Parties to the derivative	Entity responsible for reporting	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation. The LEI must be duly renewed in accordance with the terms of any of the accredited Local Operating Units of the Global Legal Entity Identifier System.
4	Parties to the derivative	Counterparty 1 (Reporting counterparty)	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation. The LEI must be duly renewed in accordance with the terms of any of the accredited Local Operating Units of the Global Legal Entity Identifier System.
5	Parties to the derivative	Counterparty 2 identifier type	Boolean value:  TRUE  FALSE, for natural persons who are acting as private individuals that are not eligible for an LEI per the 'ROC Statement'.
6	Parties to the derivative	Counterparty 2	ISO 17442 LEI, 20 alphanumeric character code that is included in the LEI data as published by the Global LEI Foundation, or up to 72 alphanumeric character code for natural persons who are acting as private individuals that are not eligible for an LEI per the 'ROC Statement'. The code identifying a natural person shall be composed by the LEI of the counterparty 1 followed by a unique identifier assigned and maintained consistently by the counterparty 1 for that natural person(s) for regulatory reporting purpose.

7	Collateral	Collateral timestamp	ISO 8601 date in the UTC time format YYYY-MM-DD Thh:mm:ssZ
8	Collateral	Collateral portfolio indicator	Boolean value:  TRUE = collateralised on a portfolio basis  FALSE = not part of a portfolio
9	Collateral	Collateral portfolio code	Up to 52 alphanumeric characters.  Special characters are not allowed
10	Collateral	UTI	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed
11	Collateral	Collateralisation category	4 alphabetic characters:  UNCL = uncollateralised  PRC1 = partially collateralised: counterparty 1 only  PRC2 = partially collateralised: counterparty 2 only  PRCL = partially collateralised  OWC1 = one way collateralised: counterparty 1 only  OWC2 = one way collateralised: counterparty 2 only  OWP1 = one way/partially collateralised: counterparty 1  OWP2 = one way/partially collateralised: counterparty 2  FLCL = fully collateralised  Populated in accordance with Article 6 of these Technical Standards.

12	Collateral	Initial margin posted by the counterparty 1 (pre-haircut)	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
13	Collateral	Initial margin posted by the counterparty 1 (post-haircut)	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
14	Collateral	Currency of the initial margin posted	ISO 4217 Currency Code, 3 alphabetic characters
15	Collateral	Variation margin posted by the counterparty 1 (pre-haircut)	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
16	Collateral	Variation margin posted by the counterparty 1 (post-haircut)	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
17	Collateral	Currency of the variation margins posted	ISO 4217 Currency Code, 3 alphabetic characters

18	Collateral	Excess collateral posted by the counterparty 1	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
19	Collateral	Currency of the excess collateral posted	ISO 4217 Currency Code, 3 alphabetic characters
20	Collateral	Initial margin collected by the counterparty 1 (pre-haircut)	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
21	Collateral	Initial margin collected by the counterparty 1 (post-haircut)	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>
22	Collateral	Currency of initial margin collected	ISO 4217 Currency Code, 3 alphabetic characters
23	Collateral	Variation margin collected by the counterparty 1 (pre-haircut)	<p>Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.</p> <p>The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.</p>

24	Collateral	Variation margin collected by the counterparty 1 (post-haircut)	Any value greater than or equal to zero up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
25	Collateral	Currency of variation margin collected	ISO 4217 Currency Code, 3 alphabetic characters
26	Collateral	Excess collateral collected by the counterparty 1	Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties should round half-up.  The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
27	Collateral	Currency of excess collateral collected	ISO 4217 Currency Code, 3 alphabetic characters.
28	Collateral	Action type	'MARU' - Margin update  'CORR' – Correction
29	Collateral	Event date	ISO 8601 date in the UTC format YYYY-MM-DD.



Table 4

**Classification of commodities**

<b>Base product</b>	<b>Sub-product</b>	<b>Further sub-product</b>
'AGRI' - Agricultural	'GROS' - Grains Oil Seeds	'FWHT' - Feed Wheat 'SOYB' - Soybeans 'CORN' - Maize 'RPSD' - Rapeseed 'RICE' - Rice 'OTHR' – Other
	'SOFT' - Softs	'CCOA' - Cocoa 'ROBU' - Robusta Coffee 'WHSG' - White Sugar 'BRWN' - Raw Sugar 'OTHR' – Other
	'POTA' - Potato	
	'OOLI' - Olive oil	'LAMP' - 'Lampante' 'OTHR' – Other
	'DIRY' - Dairy	
	'FRST' - Forestry	
	'SEAF' - Seafood	
	'LSTK' - Livestock	
	'GRIN' - Grain	'MWHT' - Milling Wheat 'OTHR' – Other
	'OTHR' - Other	

'NRGY' – Energy	'ELEC' - Electricity	'BSLD' - Base load  'FITR' - Financial Transmission Rights  'PKLD' - Peak load  'OFFP' - Off-peak  'OTHR' - Other
	'NGAS' - Natural Gas	'GASP' - GASPOOL  'LNGG' - LNG  'NBPG' - NBP  'NCGG' - NCG  'TTFG' – TTF  'OTHR' – Other
	'OILP' - Oil	'BAKK' - Bakken  'BDSL' - Biodiesel  'BRNT' - Brent  'BRNX' - Brent NX  'CNDA' - Canadian  'COND' – Condensate  'DSEL' - Diesel  'DUBA' - Dubai  'ESPO' - ESPO  'ETHA' - Ethanol  'FUEL' - Fuel  'FOIL' - Fuel Oil  'GOIL' - Gasoil  'GSLN' - Gasoline  'HEAT' - Heating Oil

		'JTFL' - Jet Fuel 'KERO' - Kerosene 'LLSO' - Light Louisiana Sweet (LLS) 'MARS' - Mars 'NAPH' - Naphta 'NGLO' - NGL 'TAPI' - Tapis 'URAL' - Urals 'WTIO' - WTI 'OTHR' – Other
	'COAL' - Coal 'INRG' - Inter Energy 'RNNG' - Renewable energy 'LGHT' - Light ends 'DIST' – Distillates 'OTHR' - Other	
'ENVR' - Environmental	'EMIS' - Emissions	'CERE' - CER 'ERUE' - ERU 'EUAE' - EUA 'EUAA' - EUAA 'OTHR' – Other
	'WTHR' - Weather 'CRBR' - Carbon related 'OTHR' - Other	
'FRGT' - Freight	'WETF' - Wet	'TNKR' - Tankers 'OTHR' – Other

	'DRYF' - Dry	'DBCR' - Dry bulk carriers  'OTHR' – Other
	'CSHP' - Containerships	
	'OTHR' - Other	
'FRTL' - Fertiliser	'AMMO' - Ammonia  'DAPH' - DAP (Diammonium Phosphate)  'PTSH' - Potash  'SLPH' - Sulphur  'UREA' - Urea  'UAAN' - UAN (urea and ammonium nitrate)  'OTHR' - Other	
'INDP' - Industrial products	'CSTR' - Construction  'MFTG' - Manufacturing	
'METL' - Metals	'NPRM' - Non-Precious	'ALUM' - Aluminium  'ALUA' - Aluminium Alloy  'CBLT' - Cobalt  'COPR' - Copper  'IRON' - Iron ore  'LEAD' - Lead  'MOLY' - Molybdenum  'NASC' - NASAAC  'NICK' – Nickel  'STEL' - Steel  'TINN' - Tin  'ZINC' - Zinc

		‘OTHR’ – Other
	‘PRME’ - Precious	‘GOLD’ - Gold ‘SLVR’ - Silver ‘PTNM’ - Platinum ‘PLDM’ - Palladium ‘OTHR’ – Other
‘MCEX’ - Multi Commodity Exotic		
‘PAPR’ - Paper	‘CBRD’ - Container board ‘NSPT’ - Newsprint ‘PULP’ - Pulp ‘RCVP’ - Recovered paper ‘OTHR’ – Other	
‘POLY’ - Polypropylene	‘PLST’ – Plastic ‘OTHR’ – Other	
‘INFL’ - Inflation		
‘OEST’ - Official economic statistics		
‘OTHC’ - Other C10 ‘as defined in Table 10.1 Section 10 of Annex III to Commission Delegated Regulation (EU) 2017/583		
‘OTHR’ - Other		

In this Annex, underlining indicates new text and striking through indicates deleted text.

## Annex C

**Commission Delegated Regulation (EU) No 149/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on indirect clearing arrangements, the clearing obligation, the public register, access to a trading venue, non-financial counterparties, and risk mitigation techniques for OTC derivatives contracts not cleared by a CCP**

...

## CHAPTER VIII

### **RISK-MITIGATION TECHNIQUES FOR OTC DERIVATIVE CONTRACTS NOT CLEARED BY A CCP**

...

#### *Article 18*

*(Article 11(14)(c) of Regulation (EU) No 648/2012)*

#### **Details of the intragroup transaction notification to the competent authority**

- (1) The application or notification to the competent authority of the details of the intragroup transaction shall be in writing and shall include:
  - (a) the legal counterparties to the transactions including their identifiers in accordance with ~~Article 3 of Implementing Regulation (EU) No 1247/2012;~~ Article 4 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023;

...

#### *Article 20*

*(Article 11(14)(d) of Regulation (EU) No 648/2012)*

**Information on the intragroup exemption to be publicly disclosed**

The information on an intragroup exemption to be disclosed publicly shall include:

- (a) the legal counterparties to the transactions including their identifiers in accordance with ~~Article 3 of Implementing Regulation (EU) No 1247/2012;~~ Article 4 of the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023;

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...

In this Annex, underlining indicates new text and striking through indicates deleted text.

## Annex D

**Commission Delegated Regulation (EU) No 151/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council on OTC derivatives, central counterparties and trade repositories, with regard to regulatory technical standards specifying the data to be published and made available by trade repositories and operational standards for aggregating, comparing and accessing the data**

...

### Article 2

#### Data access by relevant authorities

...

- (3) A trade repository shall ensure that the details of transaction data include the following data:
- (a) the reports of derivatives reported in accordance with ~~Tables 1 and 2 of the Annex to Delegated Regulation (EU) No 148/2013~~, Tables 1, 2 and 3 of the Annex to the EMIR Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories 2023, including the latest trade states of derivatives that have not matured or which have not been the subject of reports with action types 'Error', ~~'Early termination'~~, ~~'Compression'~~, ~~'Terminate'~~ and 'Position component' as referred to in ~~Field 93 of Table 2 of the Annex to Delegated Regulation (EU) No 148/2013~~ 151 of Table 2 of the Annex to the EMIR Technical Standards on the Minimum Details of the Data to be Reported to Trade Repositories 2023;

...

...

### Article 5

#### Operational standards for access to data

...



- (4) In accordance with Articles 2 and 3 of this Regulation, a trade repository shall provide the entities listed in Article 81(3) of Regulation (EU) No 648/2012 with access to the following information:

- (a) all reports on derivatives contracts;
- (b) the latest trade states of derivatives contracts that have not matured or which have not been the subject of a report with Action type "~~E~~", "~~C~~", "~~P~~" or "~~Z~~" as referred to in field 93 in Table 2 of the ~~Annex to Commission Implementing Regulation (EU) No 1247/2012~~ "EROR", "TERM" or "POSC" as referred to in field 151 in Table 2 of the Annex to the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.

...

- (6) Upon request, a trade repository shall provide the entities listed in Article 81(3) of Regulation (EU) No 648/2012 with access to details of derivatives contracts according to any combination of the following fields as referred to in the Annex to ~~Implementing Regulation (EU) No 1247/2012~~ the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023:

- (a) reporting timestamp;
- (b) ~~reporting Counterparty ID~~ counterparty 1 (Reporting counterparty);
- (c) ~~ID of the other Counterparty~~ counterparty 2;
- (d) corporate sector of the ~~reporting counterparty~~ counterparty 1;
- (e) nature of the ~~reporting counterparty~~ counterparty 1;
- (f) broker ID;
- (g) report submitting entity ID;
- (h) ~~beneficiary ID~~;
- (~~h~~)(h) asset class;
- (~~h~~)(i) product classification;
- (~~k~~)(j) ~~product identification~~ ISIN;
- (k) Unique product identifier (UPI)
- (l) underlying identification;
- (m) venue of execution;
- (n) execution timestamp;
- (nn) execution agent;

- (o) maturity date of the underlying;
  - (p) early termination date;
  - (q) ~~CCP~~ central counterparty; and
  - (r) action type.
- (7) A trade repository shall establish and maintain the technical capability to provide direct and immediate access to details of derivatives contracts necessary for the entities listed in Article 81(3) of Regulation (EU) No 648/2012 to fulfil their mandates and responsibilities. That access shall be provided as follows:
- (a) where an entity listed in Article 81(3) of Regulation (EU) No 648/2012 requests access to details of outstanding derivatives contracts or of derivatives contracts which have either matured or for which reports with action types "E", "C", "Z" or "P" ~~as referred to in field 93 in Table 2 of the Annex to Implementing Regulation (EU) No 1247/2012~~ "EROR", "TERM" or "POSC" ~~as referred to in field 151 in Table 2 of the Annex to the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023~~ were made not more than one year before the date on which the request was submitted, a trade repository shall fulfil that request no later than 12:00 Universal Coordinated Time on the first calendar day following the day on which the request to access is submitted.
  - (b) where an entity listed in Article 81(3) of Regulation (EU) No 648/2012 requests access to details of derivatives contracts which have either matured or for which reports with action types "E", "C", "Z" or "P" ~~as referred to in field 93 in Table 2 of the Annex to Implementing Regulation (EU) No 1247/2012~~ "EROR", "TERM" or "POSC" ~~as referred to in field 151 in Table 2 of the Annex to the EMIR Technical Standards on the Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023~~ were made more than one year before the date on which the request was submitted, a trade repository shall fulfil that request no later than three working days after the request to access is submitted.

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In this Annex, underlining indicates new text and striking through indicates deleted text.

## Annex E

**Commission Delegated Regulation (EU) No 2016/957 of 9 March 2016 supplementing Regulation (EU) No 596/2014 of the European Parliament and of the Council with regard to regulatory technical standards for the appropriate arrangements, systems and procedures as well as notification templates to be used for preventing, detecting and reporting abusive practices or suspicious orders or transactions**

...

## ANNEX

### STOR template

...

SECTION 2 – TRANSACTION/ORDER	
Description of the financial instrument:	<p>...</p> <p>[Additional elements for orders and transactions relating to OTC derivatives</p> <p>(The list of data below is not exhaustive)</p> <ul style="list-style-type: none"> <li>- Identify the type of OTC derivative (eg, contracts for difference (CFD), swaps, credit default swaps (CDS) and over-the-counter (OTC) options) using the types referred to in <del>Article 4(3)(b) of Commission Implementing Regulation (EU) No 1247/2012</del> <u>field 10 of Table 2 of the EMIR Technical Standards on the</u></li> </ul>

	<u>Standards, Formats, Frequency and Methods and Arrangements for Reporting 2023.</u>  ...
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