Brussels, 10.6.2022
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ANNEX

ANNEX

to the

COMMISSION IMPLEMENTING REGULATION (EU) .../...

laying down implementing technical standards for the application of Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to the standards, formats, frequency and methods and arrangements for reporting

ANNEX

Table 1

	Section	**Field**	**Format**
1	Parties to the derivative	Reporting timestamp	ISO 8601 date in the Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ
2	Parties to the derivative	Report submitting entity ID	ISO 17442 Legal Entity Identifier (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 Legal Entity Identifier (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 Legal Entity Identifier (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

	Section	Field	Format
6	Parties to the derivative	Corporate sector of counterparty 1	Taxonomy for Financial Counterparties: 'INVF' - Investment firm authorized in accordance with Directive 2014/65/EU of the European Parliament and of the Council[1]; 'CDTI' - Credit institution authorised in accordance with Directive 2013/36/EU of the European Parliament and of the Council[2]; 'INUN' - an insurance undertaking or reinsurance undertaking authorised in accordance with Directive 2009/138/EC of the European Parliament and of the Council[3]; 'UCIT' - a UCITS and, where relevant, its management company, authorised in accordance with Directive 2009/65/EC of the European Parliament and of the Council[4], unless that UCITS is set up exclusively for the purpose of serving one or more employee share purchase plans; 'ORPI' - an institution for occupational retirement provision (IORP), as defined in point (1) of Article 6 of Directive (EU) 2016/2341 of the European Parliament and of the Council[5]; 'AIFD' - an alternative investment fund (AIF), as defined in point (a) of Article 4(1) of Directive 2011/61/EU of the European Parliament and of the Council[6], which is either established in the Union or managed by an alternative investment fund manager (AIFM) authorised or registered in accordance with that Directive, 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

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[1]   Directive 2014/65/EU of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Directive 2002/92/EC and Directive 2011/61/EU (OJ L 173 12.6.2014, p. 349).

[2]   Directive 2013/36/EU of the European Parliament and of the Council of 26 June 2013 on access to the activity of credit institutions and the prudential supervision of credit institutions and investment firms, amending Directive 2002/87/EC and repealing Directives 2006/48/EC and 2006/49/EC (OJ L 176 27.6.2013, p. 338).

[3]   Directive 2009/138/EC of the European Parliament and of the Council of 25 November 2009 on the taking-up and pursuit of the business of Insurance and Reinsurance (Solvency II) (OJ L 335 17.12.2009, p. 1).

[4]   Directive 2009/65/EC of the European Parliament and of the Council of 13 July 2009 on the coordination of laws, regulations and administrative provisions relating to undertakings for collective investment in transferable securities (UCITS) (OJ L 302 17.11.2009, p. 32).

[5]   Directive (EU) 2016/2341 of the European Parliament and of the Council of of 14 December 2016 on the activities and supervision of institutions for occupational retirement provision (IORPs) (OJ L 354, 23.12.2016, p. 37).

[6]   Directive 2011/61/EU of the European Parliament and of the Council of 8 June 2011 on Alternative Investment Fund Managers and amending Directives 2003/41/EC and 2009/65/EC and Regulations (EC) No 1060/2009 and (EU) No 1095/2010 (OJ L 174 1.7.2011, p. 1).

	Section	Field	Format
			securitisation special purpose entity as referred to in point (g) of Article 2(3) of Directive 2011/61/EU, and, where relevant, its AIFM established in the Union; 'CSDS' - a central securities depository authorised in accordance with Regulation (EU) No 909/2014 of the European Parliament and of the Council[7]; Taxonomy for Non-Financial Counterparties. The categories below correspond to the main sections of NACE classification as defined in Regulation (EC) No 1893/2006 of the European Parliament and of the Council[8]: 'A' - Agriculture, forestry and fishing; 'B' - Mining and quarrying; 'C' - Manufacturing; 'D' - Electricity, gas, steam and air conditioning supply; 'E' - Water supply, sewerage, waste management and remediation activities; 'F' - Construction; 'G' - Wholesale and retail trade, repair of motor vehicles and motorcycles; 'H' - Transportation and storage; 'I' - Accommodation and food service activities; 'J' - Information and communication; 'K' - Financial and insurance activities; 'L' - Real estate activities; 'M' - Professional, scientific and technical activities; 'N' - Administrative and support service activities; 'O' - Public administration and defence; compulsory social security; 'P' - Education; 'Q' - Human health and social work activities; 'R' - Arts, entertainment and recreation; 'S' - Other service activities; 'T' - Activities of households as employers; undifferentiated goods – and services – producing

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[7]   Regulation (EU) No 909/2014 of the European Parliament and of the Council of 23 July 2014 on improving securities settlement in the European Union and on central securities depositories and amending Directives 98/26/EC and 2014/65/EU and Regulation (EU) No 236/2012 (OJ L 257 28.8.2014, p. 1).

[8]   Regulation (EC) No 1893/2006 of the European Parliament and of the Council of 20 December 2006 establishing the statistical classification of economic activities NACE Revision 2 and amending Council Regulation (EEC) No 3037/90 as well as certain EC Regulations on specific statistical domains (OJ L 393 30.12.2006, p. 1).

	Section	Field	Format
			activities of households for own use; 'U' - Activities of extraterritorial organizations and bodies. Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities. Leave blank in the case of CCPs and other type of counterparties in accordance with Article 1(5) of Regulation (EU) No 648/2012[9].
7	Parties to the derivative	Clearing threshold of counterparty 1	Boolean value: TRUE = Above the threshold FALSE = Below the threshold
8	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 Statement from the Regulatory Oversight Committee on Individuals Acting in a Business Capacity, from 20 September 2015(the 'ROC Statement').

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[9]   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 (OJ L 201 27.7.2012, p. 1).

	Section	**Field**	**Format**
9	Parties to the derivative	Counterparty 2	• 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.

The code identifying a natural person shall be composed by the LEI of counterparty 1 followed by a unique identifier assigned and maintained consistently by counterparty 1 for that natural person(s) for regulatory reporting purpose. |
| 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 | F = Financial Counterparty
N = Non-Financial Counterparty
C = Central Counterparty
O = Other |
| 12 | Parties to the derivative | Corporate sector of counterparty 2 | Taxonomy for Financial Counterparties:
'INVF' - Investment firm authorized in accordance with Directive 2014/65/EU;
'CDTI' - Credit institution authorised in accordance with Directive 2013/36/EU;
'INUN' - an insurance undertaking or reinsurance undertaking authorised in accordance with Directive 2009/138/EC;
'UCIT' - a UCITS and, where relevant, its management company, authorised in accordance with Directive 2009/65/EC, unless that UCITS is set up exclusively for the purpose of serving one or more employee share purchase plans;
'ORPI' - an institution for occupational retirement provision (IORP), as defined in point (1) of Article 6 of Directive (EU) 2016/2341;
'AIFD' - an alternative investment fund (AIF), as defined in point (a) of Article 4(1) of Directive 2011/61/EU, which is either established in the Union or managed by an alternative investment fund manager (AIFM) authorised or registered in accordance with that Directive, unless that AIF is set up exclusively for the purpose of serving one or more employee share purchase plans, or unless that |

	Section	Field	Format
			AIF is a securitisation special purpose entity as referred to in point (g) of Article 2(3) of Directive 2011/61/EU, and, where relevant, its AIFM established in the Union; 'CSDS' - a central securities depository authorised in accordance with Regulation (EU) No 909/2014; Taxonomy for Non-Financial Counterparties. The categories below correspond to the main sections of NACE classification as defined in Regulation (EC) No 1893/2006: 'A' - Agriculture, forestry and fishing; 'B' - Mining and quarrying; 'C' - Manufacturing; 'D' - Electricity, gas, steam and air conditioning supply; 'E' - Water supply, sewerage, waste management and remediation activities; 'F' - Construction; 'G' - Wholesale and retail trade, repair of motor vehicles and motorcycles; 'H' - Transportation and storage; 'I' - Accommodation and food service activities; 'J' - Information and communication; 'K' - Financial and insurance activities; 'L' - Real estate activities; 'M' - Professional, scientific and technical activities; 'N' - Administrative and support service activities; 'O' - Public administration and defence; compulsory social security; 'P' - Education; 'Q' - Human health and social work activities; 'R' - Arts, entertainment and recreation; 'S' - Other service activities; 'T' - Activities of households as employers; undifferentiated goods – and services – producing activities of households for own use; 'U' - Activities of extraterritorial organizations and bodies. Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities. Leave blank in the case of CCPs and other type of counterparties in accordance with Article 1(5) of Regulation (EU) No 648/2012.

	Section	Field	Format
13	Parties to the derivative	Clearing threshold of counterparty 2	Boolean value: TRUE = Above the threshold FALSE = Below the threshold
14	Parties to the derivative	Reporting obligation of counterparty 2	Boolean value: • TRUE, if counterparty 2 has the reporting obligation • FALSE, if counterparty 2 does not have the reporting obligation
15	Parties to the derivative	Broker ID	ISO 17442 Legal Entity Identifier (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 Legal Entity Identifier (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 4 of this Regulation
18	Parties to the derivative	Direction of leg 1	4 alphabetic characters: MAKE = payer TAKE = receiver Populated in accordance with Article 4 of this Regulation
19	Parties to the derivative	Direction of leg 2	4 alphabetic characters: MAKE = payer TAKE = receiver Populated in accordance with Article 4 of this Regulation
20	Parties to the derivative	Directly linked to commercial activity or treasury financing	Boolean value: TRUE = Yes FALSE= No

Table 2

	Section	Field	Format

	Section	**Field**	**Format**
1	Section 2a - Identifiers and links	UTI	ISO 23897 UTI. Up to 52 alphanumeric characters, only the he 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 he 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 he upper-case alphabetic characters A–Z and the digits 0–9 are allowed
5	Section 2a - Identifiers and links	Post Trade Risk Reduction (PTRR) ID	Up to 52 alphanumeric characters, only the he 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 10962 CFI, 6 characters alphabetic code
10	Section 2b – Contract	Contract type	CFDS = Financial contracts for difference FRAS = Forward rate agreements

	Section	**Field**	**Format**
	information		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

	Section	Field	Format
			BUBO = BUBOR CDOR = CDOR CIBO = CIBOR MOSP = MOSPRIM NIBO = NIBOR PRBO = PRIBOR TLBO = TELBOR WIBO = WIBOR TREA = Treasury SWAP = SWAP FUSW = Future SWAP EFFR = Effective Federal Funds Rate OBFR = Overnight Bank Funding Rate CZNA = CZEONIA
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	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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted

	Section	Field	Format
			as a numeric character.
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 shall 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	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 FLSE = the contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation but one or both counterparties

	Section	Field	Format
			to the contract are not subject to the clearing obligation or value 'UKWN' - the contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation
31	Section 2f - Clearing	Cleared	1 alphabetic character: Y= yes, centrally cleared, for beta and gamma transactions. N= no, not centrally cleared.
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 Legal Entity Identifier (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	4 alphabetic characters: 'ISDA' - ISDA 'CDEA' - FIA-ISDA Cleared Derivatives Execution Agreement 'EUMA' - European Master Agreement 'FPCA' - FOA Professional Client Agreement 'FMAT' - FBF Master Agreement relating to transactions on forward financial instruments 'DERV' - Deutscher Rahmenvertrag für Finanztermingeschäfte (DRV) 'CMOP' - Contrato Marco de Operaciones Financieras 'CHMA' - Swiss Master Agreement 'IDMA' - Islamic Derivative Master Agreement 'EFMA' - EFET Master Agreement 'GMRA' - GMRA 'GMSL' - GMSLA 'BIAG' - bilateral agreement Or 'OTHR' if the master agreement type is not included in the above list
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

	Section	**Field**	**Format**
37	Section 2g - Details on the transaction	Intragroup	Boolean value: TRUE = contract entered into as an intragroup transaction FALSE = contract not entered into as an intragroup transaction
38	Section 2g - Details on the transaction	PTRR	Boolean value: TRUE = contract results from a PTRR event FALSE = contract does not result from a PTRR event
39	Section 2g - Details on the transaction	Type of PTRR technique	4 alphabetic characters: 'PWOS'- Portfolio Compression without a third-party service provider 'PWAS' - Portfolio Compression with a third-party service provider or CCP 'PRBM' - Portfolio Rebalancing/Margin management OTHR - other
40	Section 2g - Details on the transaction	PTRR service provider	ISO 17442 Legal Entity Identifier (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 2c - Details on the transaction	Execution timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
43	Section 2c - Details on the transaction	Effective date	ISO 8601 date in the UTC format YYYY-MM-DD.
44	Section 2c - Details on the transaction	Expiration date	ISO 8601 date in the UTC format YYYY-MM-DD.
45	Section 2c - Details on the	Early termination date	ISO 8601 date in the UTC format YYYY-MM-DD.

	Section	**Field**	**Format**
	transaction		
46	Section 2c - Details on the transaction	Final contractual settlement date	ISO 8601 date in the UTC format YYYY-MM-DD.
47	Section 2c - 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	• 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 shall round half-up. • If price if 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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
49	Section 2g - Details on the transaction	Price currency	ISO 4217 Currency Code, 3 alphabetic characters
	Fields 50-52 are repeatable and shall be populated in the case of derivatives involving price schedules		

	Section	Field	Format
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 date and the end date	• 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 shall round half-up. • If price if 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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
53	Section 2g - Details on the transaction	Package transaction price	• 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 shall round half-up. • If package transaction price if 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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.

	Section	**Field**	**Format**
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 shall 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 57-59 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 shall round half-up. The decimal mark is not counted as a numeric

	Section	**Field**	**Format**
			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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
	Fields 61-63 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 shall 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 shall round

	Section	**Field**	**Format**
			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 66-68 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 shall 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 shall round half-up. The decimal mark is not counted as a numeric

	Section	**Field**	**Format**
			character. If populated, it shall be represented by a dot.
	Fields 70-72 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 shall 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	4 alphabetic characters: 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 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

	Section	**Field**	**Format**
			result due to full termination of derivative transaction(s) PEXH = Principal Exchange, i.e. Exchange of notional values for cross-currency swaps
74	Section 2g - Details on the transaction	Other payment amount	Up to 25 numeric characters including up to 5 decimal places. If the value has more than five digits after the decimal, reporting counterparties shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. Any value greater than or equal to zero is allowed.
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	• 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. The code identifying a natural person shall be composed by the LEI of counterparty 1 followed by a unique identifier assigned and maintained consistently by counterparty 1 for that natural person(s) for regulatory reporting purpose.
78	Section 2g – Details on the transaction	Other payment receiver	• 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. The code identifying a natural person shall be composed by the LEI of counterparty 1 followed by a unique identifier assigned and maintained

	Section	**Field**	**Format**
			consistently by counterparty 1 for that natural person(s) for regulatory reporting purpose.
79	Section 2h - Interest Rates	Fixed rate of leg 1 or coupon	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%). The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
80	Section 2h - Interest Rates	Fixed rate or coupon day count convention leg 1	4 alphanumeric characters: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule 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	Fixed rate or coupon payment frequency period	Any integer value greater than or equal to zero, up to 3 numeric characters.

	Section	**Field**	**Format**
	Rates	multiplier leg 1	
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 FUSW = Future SWAP EFFR = Effective Federal Funds Rate OBFR = Overnight Bank Funding Rate CZNA = CZEONIA
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	4 alphanumeric characters: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual

	Section	Field	Format
			A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 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	Floating rate reset frequency period	4 alphabetic characters: DAIL = daily

	Section	**Field**	**Format**
	Rates	of leg 1	WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
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	• If spread is expressed as monetary amount - any value up to 18 numeric characters including up to 13 decimal places. • 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%). • 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%).
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	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%). The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
96	Section 2h - Interest Rates	Fixed rate day count convention leg 2	4 alphanumeric characters: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule

	Section	**Field**	**Format**
			A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 A019 = Actual360NL A020 = 1/1 NARR = Narrative
97	Section 2h - Interest Rates	Fixed rate payment frequency period leg 2	4 alphabetic characters: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
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	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

	Section	Field	Format
			BUBO = BUBOR CDOR = CDOR CIBO = CIBOR MOSP = MOSPRIM NIBO = NIBOR PRBO = PRIBOR TLBO = TELBOR WIBO = WIBOR TREA = Treasury SWAP = SWAP FUSW = Future SWAP EFFR = Effective Federal Funds Rate OBFR = Overnight Bank Funding Rate CZNA = CZEONIA
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	4 alphanumeric characters: A001 = IC30360ISDAor30360AmericanBasicRule A002 = IC30365 A003 = IC30Actual A004 = Actual360 A005 = Actual365Fixed A006 = ActualActualICMA A007 = IC30E360orEuroBondBasismodel1 A008 = ActualActualISDA A009 = Actual365LorActuActubasisRule A010 = ActualActualAFB A011 = IC30360ICMAor30360basicrule A012 = IC30E2360orEurobondbasismodel2 A013 = IC30E3360orEurobondbasismodel3 A014 = Actual365NL A015 = ActualActualUltimo A016 = IC30EPlus360 A017 = Actual364 A018 = Business252 A019 = Actual360NL A020 = 1/1 NARR = Narrative
103	Section 2h - Interest Rates	Floating rate payment frequency period of leg 2	4 alphabetic characters: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly

	Section	**Field**	**Format**
			ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
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	4 alphabetic characters: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
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	4 alphabetic characters: DAIL = daily WEEK = weekly MNTH = monthly YEAR = yearly ADHO = ad hoc which applies when payments are irregular EXPI = payment at term
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	• If spread is expressed as monetary amount - any value up to 18 numeric characters including up to 13 decimal places. • 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%). • 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%).
110	Section 2h - Interest	Spread currency of leg 2	ISO 4217 Currency Code, 3 alphabetic characters

	Section	**Field**	**Format**
	Rates		
111	Section 2h - Interest Rates	Package transaction spread	• 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 shall round half-up. • 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 shall round half-up. • 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%). The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
112	Section 2h - Interest Rates	Package transaction spread currency	ISO 4217 Currency Code, 3 alphabetic characters
113	Section 2i – Foreign Exchange	Exchange rate 1	Any value greater than zero, up to 18 numeric digits including up to 13 decimal places. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
114	Section 2i – Foreign Exchange	Forward exchange rate	Any value greater than zero, up to 18 numeric digits including up to 13 decimal places. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
115	Section 2i – Foreign Exchange	Exchange rate basis	7 characters representing two ISO 4217 currency codes separated by "/" without restricting the currency pair ordering. The first currency code shall indicate the unit currency, and the second currency code shall indicate the quote currency.

	Section	**Field**	**Format**
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	**Field**	**Format**
	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	MNUT=Minutes HOUR= Hour DASD= Day WEEK=Week MNTH=Month QURT = Quarter SEAS= Season YEAR= Annual OTHR=Other
127	Section 2k -	Days of the week	WDAY = Weekdays WEND = Weekend

	Section	Field	Format
	Commodities and emission allowances (Energy)		MOND = Monday TUED = Tuesday WEDD = Wednesday THUD = Thursday FRID = Friday SATD = Saturday SUND = Sunday XBHL - Excluding bank holidays IBHL - Including bank holidays Multiple values are permitted
128	Section 2k - Commodities and emission allowances (Energy)	Delivery capacity	Up to 20 numeric digits including decimals The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
129	Section 2k - Commodities and emission allowances (Energy)	Quantity Unit	KWAT = KW KWHH = KWh/h KWHD = KWh/d MWAT = MW MWHH = MWh/h MWHD = MWh/d GWAT = GW GWHH = GWh/h GWHD = GWh/d THMD = Therm/d KTMD = Ktherm/d MTMD = Mtherm/d CMPD = cm/d MCMD = mcm/d BTUD = Btu/d MBTD = MMBtu/d MJDD = MJ/d HMJD = 100MJ/d MMJD = MMJ/d GJDD = GJ/d
130	Section 2k - Commodities and emission allowances (Energy)	Price/time interval quantity	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. The negative symbol, if populated, is not counted as a numeric character.

	Section	**Field**	**Format**
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 character: 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	• 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 shall round half-up. • 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. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
	Fields 135-137 are repeatable and shall be populated		

	Section	**Field**	**Format**
	in the case of derivatives involving strike price schedules		
135	Section 2l - Options	Effective date of the strike price	ISO 8601 date in the UTC format YYYY-MM-DD.
136	Section 2l - Options	End date of the strike price	ISO 8601 date in the UTC format YYYY-MM-DD.
137	Section 2l - Options	Strike price in effect on associated effective date	• 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 shall round half-up. • 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. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numeric character.
138	Section 2l - Options	Strike price currency/currency pair	ISO 4217 Currency Code, 3 alphabetic characters; or for foreign exchange options: 7 characters representing two ISO 4217 currency codes separated by "/" without restricting the currency pair ordering. The first currency code shall indicate the base currency, and the second currency code shall indicate the quote currency.
139	Section 2l - 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 shall round

	Section	**Field**	**Format**
			half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
140	Section 2l - Options	Option premium currency	ISO 4217 Currency Code, 3 alphabetic characters
141	Section 2l - Options	Option premium payment date	ISO 8601 date in the UTC format YYYY-MM-DD.
142	Section 2i - 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 Legal Entity Identifier (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

	Section	**Field**	**Format**
			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 - Modifications to the derivative	Action type	4 alphabetic characters: NEWT = New MODI = Modify CORR = Correct 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	Event date	ISO 8601 date in the UTC format YYYY-MM-DD.

	Section	Field	Format
	derivative		
154	Section 2n - Modificati ons to the derivative	Level	4 alphabetic characters: TCTN = Trade PSTN = Position

Table 3

	Section	Field	Format
1	Parties to the derivative	Reporting timestamp	ISO 8601 date in the Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ
2	Parties to the derivative	Report submitting entity ID	ISO 17442 Legal Entity Identifier (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 Legal Entity Identifier (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 Legal Entity Identifier (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.

	Section	Field	Format
6	Parties to the derivative	Counterparty 2	• 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. The code identifying a natural person shall be composed by the LEI of counterparty 1 followed by a unique identifier assigned and maintained consistently by 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-DDThh: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 he 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 5 of this Regulation

	Section	Field	Format
12	Collateral	Initial margin posted by counterparty 1 (pre-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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
13	Collateral	Initial margin posted by 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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
14	Collateral	Currency of the initial margin posted	ISO 4217 Currency Code, 3 alphabetic characters
15	Collateral	Variation margin posted by counterparty 1 (pre-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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
16	Collateral	Variation margin posted by 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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
17	Collateral	Currency of the variation margins posted	ISO 4217 Currency Code, 3 alphabetic characters

	Section	**Field**	**Format**
18	Collateral	Excess collateral posted by 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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
19	Collateral	Currency of the excess collateral posted	ISO 4217 Currency Code, 3 alphabetic characters
20	Collateral	Initial margin collected by counterparty 1 (pre-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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
21	Collateral	Initial margin collected by 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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.
22	Collateral	Currency of initial margin collected	ISO 4217 Currency Code, 3 alphabetic characters
23	Collateral	Variation margin collected by counterparty 1 (pre-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 shall round half-up. The decimal mark is not counted as a numeric character. If populated, it shall be represented by a dot.

	Section	Field	Format
24	Collateral	Variation margin collected by 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 shall 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 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 shall 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' - Correct
29	Collateral	Event date	ISO 8601 date in the UTC format YYYY-MM-DD.

Table 4
Classification of commodities

Base product	Sub - product	Further sub - product
'AGRI' - Agricultural	'GROS' - Grains Oil Seeds	'FWHT' - Feed Wheat 'SOYB' - Soybeans 'CORN' - Maize 'RPSD' – Rapeseed 'RICE' - Rice 'OTHR' - Other

Base product	Sub - product	Further sub - product
	'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

Base product	Sub - product	Further sub - product
		'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

Base product	Sub - product	Further sub - product
	'DRYF' - Dry	'DBCR' - Dry bulk carriers 'OTHR' - Other
	'CSHP' - Containerships	
	'OTHR' - Other	
'FRTL' -'Fertilizer'	'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

Base product	Sub - product	Further sub - product
'MCEX' - Multi Commodity Exotic'		
'PAPR' - Paper'	'CBRD' - Containerboard 'NSPT' - Newsprint 'PULP' - Pulp 'RCVP' - Recovered paper 'OTHR' - Other	
'POLY' - Polypropylene'	'PLST' – Plastic 'OTHR' - Other	
'INFL' - Inflation'		
'OEST' - Official economic statistics'		
'OTHC' - 'Other C10 derivatives' as defined in Table 10.1 of Annex III to Commission Delegated Regulation (EU) 2017/583[10]		
'OTHR' - Other		

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[10] Commission Delegated Regulation (EU) 2017/583 of 14 July 2016 supplementing Regulation (EU) No 600/2014 of the European Parliament and of the Council on markets in financial instruments with regard to regulatory technical standards on transparency requirements for trading venues and investment firms in respect of bonds, structured finance products, emission allowances and derivatives (OJ L 87, 31.3.2017, p. 229).