CONTENT	SUBTITLE	TITLE
`<ol class="crrNumList"> <li> <p>Reports to a trade repository shall include:</p> <ol class="crrCharList"> <li>`the details set out in Table 1 of the Annex which contains information relating to the counterparties to a contract;`</li> <li>`the information set out in Table 2 of the Annex which contains details pertaining to the derivative contract concluded between the two counterparties.`</li> </ol> </li> <li>`The details and information referred to in paragraph 1 shall be reported within a single report.` <p>`By way of derogation from the first subparagraph, the details and information referred to in paragraph 1 shall be reported in separate reports where the following conditions apply:`</p> <ol class="crrCharList"> <li>`the derivative contract is composed of a combination of derivative contracts;`</li> <li>`the fields in the Tables of the Annex do not allow for the effective reporting of the details and information of the derivative contract referred to in point (a).`</li> </ol>`Counterparties to a derivative contract composed of a combination of derivative contracts 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 transaction reports, in accordance with field 14 in Table 2 of the Annex.`</li> <li>`Where one report is made on behalf of both counterparties, it shall contain the information set out in Table 1 of the Annex in relation to each of the counterparties. The information set out in Table 2 of the Annex shall be submitted only once.`</li> <li>`Where one report is made on behalf of both counterparties it shall indicate this fact, as set out in field 9 of Table 1 of the Annex.`</li> <li>`Where one counterparty reports the details of a contract 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 contracts been reported to the trade repository by each counterparty separately.`</li> <li>`Where a derivative contract includes features typical of more than one underlying asset as specified in Table 2 of the Annex, a report shall indicate the asset class that the counterparties agree the contract most closely resembles before the report is sent to a trade repository.`</li> </ol>`	Details to set out in reports pursuant to Article 9(1) and (3) of Regulation (EU) No 648/2012	Article 1
`<ol class="crrNumList"> <li>`Where a derivative contract whose details have already been reported pursuant to Article 9 of Regulation (EU) No 648/2012 is subsequently cleared by a CCP, that contract shall be reported as terminated by specifying in field 93 in Table 2 of the Annex the action type Early Termination, and new contracts resulting from clearing shall be reported.`</li> <li>`Where a contract is both concluded on a trading venue and cleared on the same day, only the contracts	Cleared trades	Article 2

				ARTICLE	resulting from clearing shall be reported.		
					<ol class="crrNumList"> The data on collateral required in accordance with Table 1 of the Annex shall include all posted and received collateral in accordance with fields 21 to 35 in Table 1 of the Annex. Where a counterparty does not collateralise on a transaction level basis, counterparties shall report to a trade repository collateral posted and received on a portfolio basis in accordance with fields 21 to 35 in Table 1 of the Annex. Where the collateral related to a contract is reported on a portfolio basis, the reporting counterparty shall report to the trade repository a code identifying the portfolio related to the reported contract in accordance with field 23 in Table 1 of the Annex. Non-financial counterparties other than those referred to in Article 10 of Regulation (EU) No 648/2012 shall not be required to report collateral, mark-to-market, or mark-to-model valuations of the contracts set out in Table 1 of the Annex to this Regulation. For contracts cleared by a CCP, the counterparty shall report the valuation of the contract provided by the CCP in accordance with fields 17 to 20 in Table 1 of the Annex. For contracts not cleared by a CCP, the counterparty shall report, in accordance with fields 17 to 20 in Table 1 of the Annex to this Regulation, the valuation of the contract performed in accordance with the methodology defined in International Financial Reporting Standard 13 Fair Value Measurement as adopted by the Union and referred to in the Annex to Commission Regulation (EC) No 1126/2008Commission Regulation (EC) No 1126/2008 of 3 November 2008 adopting certain international accounting standards in accordance with Regulation (EC) No 1606/2002 of the European Parliament and of the Council (OJ L 320, 29.11.2008, p. 1).. 	Reporting of exposures	Article 3
					<ol class="crrNumList"> <p>The notional amount of a derivative contract referred to in field 20 in Table 2 of the Annex shall be specified as follows:</p> <ol class="crrCharList"> in the case of swaps, futures and forwards traded in monetary units, the reference amount from which contractual payments are determined in derivatives markets; in the case of options, calculated using the strike price; in the case of financial contracts for difference and derivative contracts relating to commodities designated in units such as barrels or tons, the resulting amount of the quantity at the relevant price set in the contract; in the case of derivative contracts 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. 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. 	Notional amount	Article 3a
					<div class="crrArticle">Modifications to the		

data registered in trade repositories shall be kept in a log identifying the person or persons that requested the modification, including the trade repository itself if applicable, the reason or reasons for such modification, a date and timestamp and a clear description of the changes, including the old and new contents of the relevant data as set out in field 93 in Table 2 of the Annex.\</div>	Reporting log	Article 4
\<div class="crrArticle">This Regulation shall enter into force on the twentieth day following that of its publication in the Official Journal of the European Union.\</div>	Entry into force	Article 5

CONTENT	SUBTITLE	TITLE
\<p class="title-gr-seq-level-1">\Details to be reported to trade repositories\\ \ \<table> \<caption>Table 1\<caption>Counterparty Data\</caption> \</caption> \<tr> \<th >\<IE> \</IE>\</th> \<th >Field\</th> \<th >Details to be reported\</th> \</tr> \<tr> \<td >\<IE> \</IE>\</td> \<td >Parties to the contract\</td> \<td >\<IE>\</IE>\</td> \</tr> \<tr> \<td >1\</td> \<td >Reporting timestamp\</td> \<td >Date and time of reporting to the trade repository.\</td> \</tr> \<tr> \<td >2\</td> \<td >Reporting Counterparty ID\</td> \<td >Unique code identifying the reporting counterparty of the contract.\</td> \</tr> \<tr> \<td >3\</td> \<td >Type of ID of the other Counterparty\</td> \<td >Type of the code used to identify the other Counterparty.\</td> \</tr> \<tr> \<td >4\</td> \<td >ID of the other Counterparty\</td> \<td > \ Unique code identifying the other counterparty of the contract.\ \ This field shall be filled from the perspective of the reporting counterparty. In case of a private individual a client code shall be used in a consistent manner.\ \</td> \</tr> \<tr> \<td >5\</td> \<td >Country of the other Counterparty\</td> \<td >The code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.\</td> \</tr> \<tr> \<td >6\</td> \<td >Corporate sector of the reporting counterparty\</td> \<td > \ Nature of the reporting counterparty's company activities.\ \ If the Reporting Counterparty is a Financial Counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties and applying to that Counterparty.\ \ If the Reporting Counterparty is a Non-Financial Counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties and applying to that Counterparty.\ \ Where more than one activity is reported, the codes shall be populated in order of the relative importance of the corresponding activities.\ \</td> \</tr> \<tr> \<td >7\</td> \<td >Nature of the reporting counterparty\</td> \<td >Indicate if the reporting counterparty 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 of the European Parliament and of the Council (2) .</td> </tr> <tr> <td >8</td> <td >Broker ID</td> <td >In the case a broker acts as intermediary for the reporting counterparty without becoming a counterparty himself, the reporting counterparty shall identify this broker by a unique code.</td> </tr> <tr> <td >9</td> <td >Report submitting entity ID</td> <td > <p>In the case where the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code.</p> <p>Otherwise this field shall be left blank.</p> </td> </tr> <tr> <td >10</td> <td >Clearing member ID</td> <td >In the case where the derivative contract is cleared and the reporting counterparty is not a clearing member itself, the clearing member through which the derivative contract is cleared shall be identified in this field by a unique code.</td> </tr> <tr> <td >11</td> <td >Type of ID of the Beneficiary</td> <td >Type of the code used to identify the Beneficiary.</td> </tr> <tr> <td >12</td> <td >Beneficiary ID</td> <td > <p>The party subject to the rights and obligations arising from the contract.</p> <p>Where the transaction is executed via a structure, such as a trust or fund, representing a number of beneficiaries, the beneficiary should be identified as that structure.</p> <p>Where the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of a private individual, by a client code used in a consistent manner as assigned by the legal entity used by the private individual.</p> </td> </tr> <tr> <td >13</td> <td >Trading capacity</td> <td >Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or behalf of a client) or as agent for the account of and on behalf of a client.</td> </tr> <tr> <td >14</td> <td >Counterparty side</td> <td >Identifies whether the reporting counterparty is a buyer or a seller.</td> </tr> <tr> <td >15</td> <td >Directly linked to commercial activity or treasury financing</td> <td > <p>Information on whether the contract is objectively measurable as directly linked to the reporting counterparty'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 left blank in the case where the reporting counterparty is a financial counterparty, as referred to in Article 2(8) of Regulation (EU) No 648/2012.</p> </td> </tr> <tr> <td >16</td> <td >Clearing threshold</td> <td > <p>Information whether the reporting counterparty is above the clearing threshold referred to in Article 10(3) of Regulation

(EU) No 648/2012.</p> <p>This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Article 2(8) of Regulation (EU) No 648/2012.</p> </td> </tr> <tr> <td >17</td> <td >Value of contract</td> <td >Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012. The CCP's valuation to be used for a cleared trade.</td> </tr> <tr> <td >18</td> <td >Currency of the value</td> <td >The currency used for the valuation of the contract.</td> </tr> <tr> <td >19</td> <td >Valuation timestamp</td> <td >Date and time of the last valuation. For mark-to-market valuation the date and time of publishing of reference prices shall be reported.</td> </tr> <tr> <td >20</td> <td >Valuation type</td> <td >Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.</td> </tr> <tr> <td >21</td> <td >Collateralisation</td> <td >Indicate whether a collateral agreement between the counterparties exists.</td> </tr> <tr> <td >22</td> <td >Collateral portfolio</td> <td > <p>Whether the collateralisation was performed on a portfolio basis.</p> <p>Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade.</p> </td> </tr> <tr> <td >23</td> <td >Collateral portfolio code</td> <td >If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty.</td> </tr> <tr> <td >24</td> <td >Initial margin posted</td> <td > <p>Value of the initial margin posted by the reporting counterparty to the other counterparty.</p> <p>Where initial margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.</p> </td> </tr> <tr> <td >25</td> <td >Currency of the initial margin posted</td> <td >Specify the currency of the initial margin posted.</td> </tr> <tr> <td >26</td> <td >Variation margin posted</td> <td > <p>Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty.</p> <p>Where variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.</p> </td> </tr> <tr> <td >27</td> <td >Currency of the variation margins posted</td> <td >Specify the currency of variation margin posted.</td> </tr> <tr> <td >28</td> <td >Initial margin received</td> <td > <p>Value of the initial margin received by the reporting counterparty from the other counterparty.</p> <p>Where initial margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.</p> </td> </tr> <tr> <td >29</td> <td >Currency of the initial margin received</td> <td >Specify the currency of the initial margin received.</td> </tr> <tr> <td >30</td> <td >Variation

margin received</td> <td > <p>Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty.</p> <p>Where variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.</p> </td> </tr> <tr> <td >31</td> <td >Currency of the variation margins received</td> <td >Specify the currency of the variation margin received.</td> </tr> <tr> <td >32</td> <td >Excess collateral posted</td> <td >Value of collateral posted in excess of the required collateral.</td> </tr> <tr> <td >33</td> <td >Currency of the excess collateral posted</td> <td >Specify the currency of the excess collateral posted.</td> </tr> <tr> <td >34</td> <td >Excess collateral received</td> <td >Value of collateral received in excess of the required. Collateral</td> </tr> <tr> <td >35</td> <td >Currency of the excess collateral received</td> <td >Specify the currency of the excess collateral received.</td> </tr> <tr><td colspan="100"><div> (2) 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).</div></td></tr> </table></div> <div style="margin-bottom:10px;"><table> <caption>Table 2<caption>Common Data</caption> </caption> <tr> <th ><IE></IE></th> <th >Field</th> <th >Details to be reported</th> <th >Applicable types of derivative contracts</th> </tr> <tr> <td ><IE></IE></td> <td ><p>Section 2a â€" Contract type</p></td> <td ><IE></IE> </td> <td ><p>All contracts</p></td> </tr> <tr> <td >1</td> <td >Contract type</td> <td >Each reported contract shall be classified according to its type.</td> <td ><IE></IE></td> </tr> <tr> <td >2</td> <td >Asset class</td> <td >Each reported contract shall be classified according to the asset class it is based on.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td ><p>Section 2b â€" Contract information</p></td> <td ><IE></IE></td> <td ><p>All contracts</p></td> </tr> <tr> <td >3</td> <td >Product classification type</td> <td >The type of relevant product classification.</td> <td ><IE></IE></td> </tr> <tr> <td >4</td> <td >Product classification</td> <td ><p>For products identified through International Securities Identification Number (ISIN) or Alternative Instrument Identifier (AII), Classification of Financial Instruments (CFI) code shall be specified.</p> <p>For products for which ISIN or AII are not available, endorsed Unique Product Identifier (UPI) shall be specified. Until UPI is endorsed those products shall be classified with CFI code.</p> </td> <td ><IE></IE></td> </tr> <tr> <td >5</td> <td >Product identification type</td> <td >The type of relevant product identification.</td> <td ><IE></IE></td> </tr> <tr> <td >6</td>

<td >Product identification</td> <td >
<p>The product shall be identified through ISIN or AII. AII shall be used if a product is traded in a trading venue classified as AII in the register published on ESMA's website and set up on the basis of information provided by competent authorities pursuant to Article 13(2) of Commission Regulation (EC) No 1287/2006.</p> <p>AII shall only be used until the date of application of the delegated act adopted by the Commission pursuant to Article 27(3) of Regulation (EU) No 600/2014 of the European Parliament and of the Council.</p> </td> <td ><IE></IE> </td> </tr> <tr> <td >7</td> <td >Underlying identification type</td> <td >The type of relevant underlying identifier. </td> <td ><IE></IE></td> </tr> <tr> <td >8</td> <td >Underlying identification</td> <td > <p>The direct underlying shall be identified by using a unique identification for this underlying based on its type.</p> <p>AII shall only be used until the date of application of the delegated act adopted by the Commission pursuant to Article 27(3) of Regulation (EU) No 600/2014.</p> <p>For Credit Default Swaps, the ISIN of the reference obligation should be provided.</p> <p>In case of baskets composed, among others, of financial instruments traded in a trading venue, only financial instruments traded in a trading venue shall be specified.</p> </td> <td ><IE></IE></td> </tr> <tr> <td >9</td> <td >Notional currency 1</td> <td > <p>The currency of the notional amount. </p> <p>In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 1.</p> </td> <td ><IE></IE></td> </tr> <tr> <td >10</td> <td >Notional currency 2</td> <td > <p>The other currency of the notional amount.</p> <p>In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 2.</p> </td> <td ><IE></IE></td> </tr> <tr> <td >11</td> <td >Deliverable currency</td> <td >The currency to be delivered.</td> <td ><IE></IE></td> </tr> <tr> <td > <IE></IE></td> <td ><p>Section 2c â€" Details on the transaction</p></td> <td > <IE></IE></td> <td ><p>All contracts</p> </td> </tr> <tr> <td >12</td> <td >Trade ID</td> <td >Until global UTI is available, a Unique Trade ID agreed with the other counterparty.</td> <td ><IE></IE></td> </tr> <tr> <td >13</td> <td >Report tracking number</td> <td >A unique number for the group of reports which relate to the same execution of a derivative contract.</td> <td ><IE></IE></td> </tr> <tr> <td >14</td> <td >Complex trade component ID</td> <td > <p>Identifier, internal to the reporting firm, to identify and link all the reports related to the same derivative contract composed of a combination of derivative contracts. The code must be unique at the level of the counterparty to the group of transaction reports resulting from the derivative contract.</p> <p>Field applicable only where a firm executes a derivative contract

DOCUMENT **SECTION**

composed of two or more derivative contracts and where this contract cannot be adequately reported in a single report.

	Field	Details to be reported	
15	Venue of execution	The venue of execution of the derivative contract shall be identified by a unique code for this venue. Where a contract was concluded OTC and the respective instrument is admitted to trading or traded on a trading venue, MIC code XOFF shall be used. Where a contract was concluded OTC and the respective instrument is not admitted to trading or traded on a trading venue, MIC code XXXX shall be used.	
16	Compression	Identify whether the contract results from a compression operation as defined in Article 2(1)(47) of Regulation (EU) No 600/2014.	
17	Price/rate	The price per derivative excluding, where applicable, commission and accrued interest.	
18	Price notation	The manner in which the price is expressed.	
19	Currency of price	The currency in which the Price/rate is denominated.	
20	Notional	The reference amount from which contractual payments are determined. In case of partial terminations, amortisations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.	
21	Price multiplier	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by the contract.	
22	Quantity	Number of contracts included in the report. For spread bets, the quantity shall be the monetary value wagered per point movement in the direct underlying financial instrument.	
23	Up-front payment	Amount of any up-front payment the reporting counterparty made or received.	
24	Delivery type	Indicates whether the contract is settled physically or in cash.	
25	Execution timestamp	Date and time when the contract was executed.	
26	Effective date	Date when obligations under the contract come into effect.	
27	Maturity date	Original date of expiry of the reported contract. An early termination shall	

not be reported in this field.</p> </td> <td ><IE></IE></td> </tr> <tr> <td >28</td> <td >Termination date</td> <td >Termination date in the case of an early termination of the reported contract.</td> <td ><IE></IE></td> </tr> <tr> <td >29</td> <td >Settlement date</td> <td ><p>Date of settlement of the underlying.</p> <p>If more than one, further fields may be used.</p> </td> <td ><IE></IE></td> </tr> <tr> <td >30</td> <td >Master Agreement type</td> <td >Reference to any master agreement, if existent (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).</td> <td ><IE></IE></td> </tr> <tr> <td >31</td> <td >Master Agreement version</td> <td >Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, etc.).</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td ><p>Section 2d â€" Risk mitigation/Reporting</p></td> <td ><IE></IE></td> <td ><p>All contracts</p></td> </tr> <tr> <td >32</td> <td >Confirmation timestamp</td> <td >Date and time of the confirmation, as set out in Article 12 of Commission Delegated Regulation (EU) No 149/2013 (5) .</td> <td ><IE></IE></td> </tr> <tr> <td >33</td> <td >Confirmation means</td> <td >Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td ><p>Section 2e â€" Clearing</p></td> <td ><IE></IE></td> <td ><p>All contracts</p></td> </tr> <tr> <td >34</td> <td >Clearing obligation</td> <td >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.</td> <td ><IE></IE></td> </tr> <tr> <td >35</td> <td >Cleared</td> <td >Indicates, whether clearing has taken place.</td> <td ><IE></IE></td> </tr> <tr> <td >36</td> <td >Clearing timestamp</td> <td >Time and date when clearing took place.</td> <td ><IE></IE></td> </tr> <tr> <td >37</td> <td >CCP</td> <td >In the case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.</td> <td ><IE></IE></td> </tr> <tr> <td >38</td> <td >Intragroup</td> <td >Indicates whether the contract was entered into as an intragroup transaction, defined in Article 3 of Regulation (EU) No 648/2012.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td ><p>Section 2f â€" Interest Rates</p></td> <td ><IE></IE></td> <td ><p>Interest rate derivatives</p></td> </tr> <tr> <td

Details to be reported to trade repositories

39	Fixed rate of leg 1	An indication of the fixed rate leg 1 used, if applicable.	<IE></IE>
40	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, if applicable.	<IE></IE>
41	Fixed rate day count leg 1	The actual number of days in the relevant fixed rate leg 1 payer calculation period, if applicable.	<IE></IE>
42	Fixed rate day count leg 2	The actual number of days in the relevant fixed rate leg 2 payer calculation period, if applicable.	<IE></IE>
43	Fixed rate payment frequency leg 1 â€" time period	Time period describing frequency of payments for the fixed rate leg 1, if applicable.	<IE></IE>
44	Fixed rate payment frequency leg 1 â€" multiplier	Multiplier of the time period describing frequency of payments for the fixed rate leg 1, if applicable.	<IE></IE>
45	Fixed rate payment frequency leg 2 â€" time period	Time period describing frequency of payments for the fixed rate leg 2, if applicable.	<IE></IE>
46	Fixed rate payment frequency leg 2 â€" multiplier	Multiplier of the time period describing frequency of payments for the fixed rate leg 2, if applicable.	<IE></IE>
47	Floating rate payment frequency leg 1 â€" time period	Time period describing frequency of payments for the floating rate leg 1, if applicable.	<IE></IE>
48	Floating rate payment frequency leg 1 â€" multiplier	Multiplier of the time period describing frequency of payments for the floating rate leg 1, if applicable.	<IE></IE>
49	Floating rate payment frequency leg 2 â€" time period	Time period describing frequency of payments for the floating rate leg 2, if applicable.	<IE></IE>
50	Floating rate payment frequency leg 2 â€" multiplier	Multiplier of the time period describing frequency of payments for the floating rate leg 2, if applicable.	<IE></IE>
51	Floating rate reset frequency leg 1 â€" time period	Time period describing frequency of floating rate leg 1 resets, if applicable.	<IE></IE>
52	Floating rate reset frequency leg 1 â€" multiplier	Multiplier of the time period describing frequency of floating rate leg 1 resets, if applicable.	<IE></IE>
53	Floating rate reset frequency leg 2 â€" time period	Time period of frequency of floating rate leg 2 resets, if

	applicable.	<IE></IE>	
54	Floating rate reset frequency leg 2 — multiplier	Multiplier of the time period describing frequency of floating rate leg 2 resets, if applicable.	<IE></IE>
55	Floating rate of leg 1	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	<IE></IE>
56	Floating rate reference period leg 1 — time period	Time period describing the reference period for the floating rate of leg 1.	<IE></IE>
57	Floating rate reference period leg 1 — multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 1.	<IE></IE>
58	Floating rate of leg 2	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	<IE></IE>
59	Floating rate reference period leg 2 — time period	Time period describing the reference period for the floating rate of leg 2.	<IE></IE>
60	Floating rate reference period leg 2 — multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 2.	<IE></IE>
<IE></IE>	Section 2g — Foreign Exchange	<IE></IE>	Currency derivatives
61	Delivery currency 2	The cross currency, if different from the currency of delivery.	<IE></IE>
62	Exchange rate 1	The exchange rate as of the date and time when the contract was concluded. It shall be expressed as a price of base currency in the quoted currency.	<IE></IE>
63	Forward exchange rate	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.	<IE></IE>
64	Exchange rate basis	Quote base for exchange rate.	<IE></IE>
<IE></IE>	Section 2h — Commodities and emission allowances	<IE></IE>	Commodity and emission allowance derivatives
<IE></IE>	General	<IE></IE>	<IE></IE>
65	Commodity base	Indicates the type of commodity underlying the contract.	<IE></IE>
66	Commodity details	td

>Details of the particular commodity beyond field 65.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td > <p>Energy</p></td> <td >Fields 67-77 apply only to derivative contracts related to natural gas and electricity delivered in the Union.</td> <td ><IE></IE></td> </tr> <tr> <td >67</td> <td >Delivery point or zone</td> <td >Delivery point(s) of market area(s).</td> <td ><IE></IE></td> </tr> <tr> <td >68</td> <td >Interconnection Point</td> <td >Identification of the border(s) or border Point(s) of a transportation contract.</td> <td ><IE></IE></td> </tr> <tr> <td >69</td> <td >Load type</td> <td >Identification of the delivery profile.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td > <p>Repeatable section of fields 70-77</p></td> <td ><IE></IE></td> <td ><IE></IE></td> </tr> <tr> <td >70</td> <td >Load delivery intervals</td> <td >The time interval for each block or shape.</td> <td ><IE></IE></td> </tr> <tr> <td >71</td> <td >Delivery start date and time</td> <td >Start date and time of delivery.</td> <td ><IE></IE></td> </tr> <tr> <td >72</td> <td >Delivery end date and time</td> <td >End date and time of delivery.</td> <td ><IE></IE></td> </tr> <tr> <td >73</td> <td >Duration</td> <td >The duration of the delivery period.</td> <td ><IE></IE></td> </tr> <tr> <td >74</td> <td >Days of the week</td> <td >The days of the week of the delivery.</td> <td ><IE></IE></td> </tr> <tr> <td >75</td> <td >Delivery capacity</td> <td >Delivery capacity for each delivery interval specified in field 70.</td> <td ><IE></IE></td> </tr> <tr> <td >76</td> <td >Quantity Unit</td> <td >Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.</td> <td ><IE></IE></td> </tr> <tr> <td >77</td> <td >Price/time interval quantities</td> <td >If applicable, price per quantity per delivery time interval.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td ><p>Section 2i â€" Options</p></td> <td ><IE></IE></td> <td ><p>Contracts that contain an option</p></td> </tr> <tr> <td >78</td> <td >Option type</td> <td > <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> <p> <QUOT.START CODE="2018" ID="QS0004" REF.END="QE0004"> </QUOT.START>Put<QUOT.END CODE="2019" ID="QE0004" REF.START="QS0004"></QUOT.END>, in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver,</p> <p> <QUOT.START CODE="2018" ID="QS0005" REF.END="QE0005"> </QUOT.START>Call<QUOT.END

CODE="2019" ID="QE0005" REF.START="QS0005"></QUOT.END>, in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer.</p> <p>In case of Caps and Floors it shall be:</p> <p> <QUOT.START CODE="2018" ID="QS0006" REF.END="QE0006"> </QUOT.START>Put<QUOT.END CODE="2019" ID="QE0006" REF.START="QS0006"></QUOT.END>, in case of a Floor,</p> <p> <QUOT.START CODE="2018" ID="QS0007" REF.END="QE0007"> </QUOT.START>Call<QUOT.END CODE="2019" ID="QE0007" REF.START="QS0007"></QUOT.END>, in case of a Cap.</p> </td> <td > <IE></IE></td> </tr> <tr> <td >79</td> <td >Option exercise style</td> <td >Indicates whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).</td> <td ><IE></IE></td> </tr> <tr> <td >80</td> <td >Strike price (cap/floor rate) </td> <td >The strike price of the option. </td> <td ><IE></IE></td> </tr> <tr> <td >81</td> <td >Strike price notation</td> <td >The manner in which the strike price is expressed.</td> <td ><IE></IE></td> </tr> <tr> <td >82</td> <td >Maturity date of the underlying</td> <td >In case of swaptions, maturity date of the underlying swap.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td > <p>Section 2j â€" Credit derivatives</p> </td> <td ><IE></IE></td> <td ><IE> </IE></td> </tr> <tr> <td >83</td> <td >Seniority</td> <td >Information on the seniority in case of contract on index or on a single name entity.</td> <td ><IE></IE> </td> </tr> <tr> <td >84</td> <td >Reference entity</td> <td >Identification of the underlying reference entity.</td> <td ><IE></IE></td> </tr> <tr> <td >85</td> <td >Frequency of payment</td> <td >The frequency of payment of the interest rate or coupon.</td> <td ><IE></IE></td> </tr> <tr> <td >86</td> <td >The calculation basis</td> <td >The calculation basis of the interest rate.</td> <td ><IE></IE></td> </tr> <tr> <td >87</td> <td >Series</td> <td >The series number of the composition of the index if applicable.</td> <td ><IE> </IE></td> </tr> <tr> <td >88</td> <td >Version</td> <td >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.</td> <td > <IE></IE></td> </tr> <tr> <td >89</td> <td >Index factor</td> <td > <p>The factor to apply to the Notional (Field 20) to adjust it to all the previous credit events in that Index series.</p> <p>The figure varies between 0 and 100.</p> </td> <td ><IE> </IE></td> </tr> <tr> <td >90</td> <td >Tranche</td> <td >Indication whether a derivative contract is tranched.</td> <td > <IE></IE></td> </tr> <tr> <td >91</td>

<td >Attachment point</td> <td >The point at which losses in the pool will attach to a particular tranche.</td> <td ><IE></IE></td> </tr> <tr> <td >92</td> <td >Detachement point</td> <td >The point beyond which losses do not affect the particular tranche.</td> <td ><IE></IE></td> </tr> <tr> <td ><IE></IE></td> <td ><p>Section 2k â€" Modifications to the contract</p></td> <td ><IE></IE></td> <td ><IE></IE></td> </tr> <tr> <td >93</td> <td >Action type</td> <td > <p>Whether the report contains:</p> <p>a derivative contract for the first time, in which case it will be identified as <QUOT.START CODE="2018" ID="QS0008" REF.END="QE0008"> </QUOT.START>new<QUOT.END CODE="2019" ID="QE0008" REF.START="QS0008"></QUOT.END>,</p> <p>a modification to the terms or details of a previously reported derivative contract, but not a correction of a report, in which case it will be identified as <QUOT.START CODE="2018" ID="QS0009" REF.END="QE0009"> </QUOT.START>modify<QUOT.END CODE="2019" ID="QE0009" REF.START="QS0009"></QUOT.END>. This includes an update to a previous report that is showing a position in order to reflect new trades included in that position,</p> <p>a cancellation of a wrongly submitted entire report in case the contract 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, in which case, it will be identified as <QUOT.START CODE="2018" ID="QS0010" REF.END="QE0010"> </QUOT.START>error<QUOT.END CODE="2019" ID="QE0010" REF.START="QS0010"></QUOT.END>,</p> <p>an early termination of an existing contract, in which case it will be identified as <QUOT.START CODE="2018" ID="QS0011" REF.END="QE0011"> </QUOT.START>early termination<QUOT.END CODE="2019" ID="QE0011" REF.START="QS0011"> </QUOT.END>,</p> <p>a previously submitted report contains erroneous data fields, in which case the report correcting the erroneous data fields of the previous report shall be identified as <QUOT.START CODE="2018" ID="QS0012" REF.END="QE0012"> </QUOT.START>correction<QUOT.END CODE="2019" ID="QE0012" REF.START="QS0012"></QUOT.END>,</p> <p>a compression of the reported contract, in which case it will be identified as <QUOT.START CODE="2018" ID="QS0013" REF.END="QE0013"> </QUOT.START>compression<QUOT.END CODE="2019" ID="QE0013" REF.START="QS0013"></QUOT.END>,</p> <p>an update of a contract valuation or collateral, in which case it will be identified as <QUOT.START CODE="2018" ID="QS0014" REF.END="QE0014"> </QUOT.START>valuation

update<QUOT.END CODE="2019" ID="QE0014" REF.START="QS0014"> </QUOT.END>;</p> <p>a derivative contract that is to be reported as a new trade and also included in a separate position report on the same day, in which case it will be identified as a <QUOT.START CODE="2018" ID="QS0015" REF.END="QE0015"> </QUOT.START>position component<QUOT.END CODE="2019" ID="QE0015" REF.START="QS0015"> </QUOT.END>. This value will be equivalent to reporting a new trade followed by an update to that report showing it as compressed.</p> </td> <td > <IE></IE></td> </tr> <tr> <td >94</td> <td >Level</td> <td > <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 the individual trades in fungible products have been replaced by the position.</p> </td> <td ><IE></IE></td> </tr> <tr><td colspan="100"> <div> (3) Commission Regulation (EC) No 1287/2006 of 10 August 2006 implementing Directive 2004/39/EC of the European Parliament and of the Council as regards record-keeping obligations for investment firms, transaction reporting, market transparency, admission of financial instruments to trading, and defined terms for the purposes of that Directive (OJ L 241, 2.9.2006, p. 1).</div> <div> (4) Regulation (EU) No 600/2014 of the European Parliament and of the Council of 15 May 2014 on markets in financial instruments and amending Regulation (EU) No 648/2012 (OJ L 173, 12.6.2014, p. 84).</div> <div> (5) 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 (OJ L OJ L 52, 23.2.2013, p. 11).</div> </td></tr> </table></div>

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