

Securities Financing Transactions Regulation

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Chapter 5

Commission Implementing Regulation (EU) 2019/363

Preamble

THE EUROPEAN COMMISSION,

Having regard to Regulation (EU) 2015/2365 of the European Parliament and of the Council of 25 November 2015 on transparency of securities financing transactions and of reuse and amending Regulation (EU) No 648/2012, and in particular Article 4(10) thereof,

Having regard to 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 and in particular Article 9(6) thereof,

01/01/2021

Whereas:

(1) The details reported by securities financing transaction ("SFT") counterparties to trade repositories or the European Securities and Markets Authority ("ESMA") should be submitted in a harmonised format in order to facilitate data collection, aggregation and comparison across trade repositories. To minimise costs for the reporting counterparties, the reporting format for SFTs should be consistent, to the extent feasible, with that prescribed for the reporting of derivatives contracts under Article 9 of Regulation (EU) No 648/2012 of the European Parliament and of the Council. This Regulation therefore prescribes the format for each of the fields to be reported and standardises a report by reference to an ISO standard that is widely used in the financial industry.

(2) The global legal entity identifier ("LEI") system has now been fully implemented and each counterparty to an SFT should therefore only use that system to identify a legal entity in a report. For the counterparty's use of the LEI system to be effective, that counterparty should ensure that the reference data related to its LEI are renewed in accordance with the terms of an accredited LEI issuer (Local Operating Unit). An extension of the global LEI system to identify branches of legal entities is currently being developed. Until such time as that extension is finalised and considered suitable for the purposes of reporting SFTs, and this Regulation is amended accordingly, the ISO code of the country where the branch is located should be used to identify that branch where an SFT is concluded through a branch office of a counterparty.

(3) A global unique trader identifier ("UTI") system for identifying SFTs is also being developed. Until such time as that global UTI system is finalised and considered suitable for the purposes of reporting SFTs, and this Regulation is amended accordingly, a UTI agreed by the counterparties should be used to identify a SFT.

(4) Article 4a of Commission Implementing Regulation (EU) No 1247/2012 contains a procedure to determine the entity responsible for generating a UTI in respect of the reporting of derivatives contracts for those situations where counterparties fail to agree on the entity responsible for generating the UTI. To ensure consistency between the reporting of derivatives contracts and of SFTs, a similar procedure should be set up for counterparties reporting SFTs.

(5) Currently, there is no common market practice for determining the counterparty side in an SFT. Therefore, specific rules should be established to ensure the accurate and consistent identification of the collateral provider and of the collateral taker in an SFT.

(6) A number of reports may be submitted for a single SFT, for example if successive modifications are made to that SFT. In order to ensure that each report relating to an SFT, and each SFT as a whole, is properly understood, reports should be submitted in the chronological sequence in which the reported events occurred.

(7) To lessen the burden of reporting the modification of certain values, and in particular the details of collateral value, of margin posted or received and of collateral reuse, those details should be reported as they stand at the end of each day only if they vary from previously reported details.

(8) The details of an outstanding margin loan should be reported as they stand at the end of each day, where there is a net cash debit in base currency or where a counterparty's short market value is positive.

(9) The market value of securities lent or borrowed should be reported as it stands at the end of each day. Similarly, when the counterparties report the market value of collateral, they should do so as it stands at the end of each day.

(10) This Regulation is based on the draft implementing technical standards submitted by ESMA to the Commission, pursuant to the procedure in Article 15 of Regulation (EU) No 1095/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Securities and Markets Authority).

(11) ESMA has conducted open public consultations on these draft implementing technical standards, analysed the potential related costs and benefits and requested the opinion of the Securities and Markets Stakeholder Group established in accordance with Article 37 of Regulation (EU) No 1095/2010,

(12) As it is the case for the reporting of SFTs, certain identifiers and codes to be used for the reporting of derivative contracts are still being developed. Until such time as those identifiers and codes are available, considered suitable for the purposes of reporting and Implementing Regulation (EU) No 1247/2012 has been amended accordingly, that Regulation provides for the use of an ISO 10692 CFI code to classify derivatives for which an ISO 6166 ISIN code or an AII code are not available, and for the use of a unique trade identifier agreed by the counterparties to identify a derivative report. To ensure legal certainty as regards the appropriate procedure to amend the requirements applicable to the reporting of derivatives contracts, and the required degree of consistency between the reporting of derivatives and of SFTs, Implementing Regulation (EU) No 1247/2012 should only refer to the requirements currently applicable to that reporting.

(13) Implementing Regulation (EU) No 1247/2012 should therefore be amended accordingly,

HAS ADOPTED THIS REGULATION:



Article -1 Interpretation

Where a term is defined in Regulation 2015/2365/EU, as amended by The Transparency of Securities Financing Transactions and of Reuse (Amendment) (EU Exit) Regulations 2019, that definition shall apply for the purposes of this Regulation.



Article 1 Data standards and formats for SFT reports

The details of an SFT in a report to be submitted pursuant to Article 4(1) of Regulation (EU) 2015/2365 shall be provided in accordance with the standards and formats specified in Tables 1 to 5 of Annex I. That report shall be provided in a common electronic and machine-readable form and in a common XML template in accordance with the ISO 20022 methodology.

Article 2 Identification of counterparties and
other entities

(1) The report referred to in Article 1 shall use an ISO 17442 legal entity identifier ("LEI") code to identify the following:

- (a) a beneficiary which is a legal entity;
- (b) a broking entity;
- (c) a central counterparty ("CCP") authorised in accordance with Regulation (EU) No 648/2012;
- (d) a clearing member;
- (e) an agent lender;
- (f) a central securities depository ("CSD") participant;
- (g) a counterparty which is a legal entity;
- (h) a tri-party agent;
- (i) a report submitting entity;
- (j) an issuer of a security which was lent, borrowed or provided as collateral in a SFT.

(2) A counterparty to an SFT shall ensure that the reference data related to its ISO 17442 LEI code is renewed in accordance with the terms of any of the accredited Local Operating Units of the Global LEI System.

(3) Where an SFT is concluded through a branch of a counterparty, the report referred to in Article 1 shall use the code specified in Field 7 and in Field 8 of Table 1 of Annex I to identify that branch of a counterparty.

Article 3 Unique Trade Identifier

(1) A report shall be identified through a unique trade identifier ("UTI") agreed by the counterparties in accordance with the format specified in Field 1 of Table 2 of Annex I.

(2) Where counterparties fail to agree on the entity responsible for generating UTI to be assigned to the report, the counterparties shall determine the entity responsible for generating a UTI in accordance with the following:

(a) for centrally-executed and cleared SFTs, the UTI shall be generated at the point of clearing by the CCP for the clearing member. Another UTI shall be generated by the clearing member for its counterparty;

(b) for centrally-executed but not centrally-cleared SFTs, the UTI shall be generated by the trading venue of execution for its member;

(c) for centrally-confirmed and cleared SFTs, the UTI shall be generated by the CCP for the clearing member at the point of clearing. Another UTI shall be generated by the clearing member for its counterparty;

(d) for SFTs that were centrally-confirmed by electronic means but were not centrally-cleared, the UTI shall be generated by the trade confirmation platform at the point of confirmation;

(e) for all SFTs other than those referred to in points (a) to (d), the following shall apply:

(i) where financial counterparties conclude an SFT with non-financial counterparties, the financial counterparties shall generate the UTI;

(ii) for all securities lending or borrowing transactions other than those referred to in point (i), the collateral provider as referred to in Article 4 shall generate the UTI;

(iii) for all SFTs other than those referred to in points (i) and (ii), the collateral taker as referred to in Article 4 shall generate the UTI.

(3) The counterparty generating the UTI shall communicate that UTI to the other counterparty in a timely manner so that the latter is able to meet its reporting obligation.



Article 4 Counterparty side

(1) The counterparty side to the SFT referred to in Field 9 of Table 1 of Annex I shall be identified in accordance with paragraphs 2 to 4.

(2) In the case of repurchase transactions, buy-sell back transactions and sell-buy back transactions, the counterparty that buys securities, commodities, or guaranteed rights relating to title to securities or commodities in the opening or spot leg of the trade and agrees to sell them at a specified price on a future date in the closing or forward leg of the trade, shall be identified as the collateral taker in Field 9 of Table 1 of Annex I. The counterparty that sells those securities, commodities, or guaranteed rights shall be identified as the collateral provider in Field 9 of Table 1 of Annex I.

(3) In the case of securities or commodities borrowing transactions and securities or commodities lending transactions, the counterparty that lends the securities or commodities on condition that the borrower will return equivalent securities or commodities on a future date or at the request of the transferor, shall be identified as the collateral taker in Field 9 of Table 1 of Annex I. The counterparty that borrows those securities or commodities shall be identified as the collateral provider in Field 9 of Table 1 of Annex I.

(4) In the case of margin lending transactions, the borrower, that is the counterparty to which credit is extended in exchange for collateral, shall be identified as the collateral provider in Field 9 of Table 1 of Annex I. The lender, that is the counterparty that provides the credit in exchange for collateral, shall be identified as the collateral taker in Field 9 of Table 1 of Annex I.

Article 5 Frequency of SFT reports

(1) All reports of the details of an SFT specified under Article 1(2) of Commission Delegated Regulation (EU) 2019/356 be provided in the chronological order in which the reported events occurred.

(2) A counterparty to a margin lending transaction shall report the details of the outstanding margin loan as they stand at the end of each day, where there is a net cash debit in base currency or where a counterparty's short market value is positive.

(3) A counterparty to an outstanding SFT shall report any modification of the details relating to the collateral data in Fields 75 to 94 of Table 2 of Annex I with action type "Collateral update". The counterparty shall report those modified details as they stand at the end of each day until it reports the termination of the SFT, or it reports the SFT with action type "Error", or until the SFT reaches its maturity date, whichever is the earlier.

(4) A counterparty to an outstanding SFT shall report any modification of the end-of-day market value of the securities lent or borrowed in Field 57 of Table 2 of Annex I with action type "Valuation update". The counterparty shall report that modified market value as it stands at the end of each day until it reports the termination of the SFT, or it reports the SFT with action type "Error", or until the SFT reaches its maturity date.

(5) A counterparty shall report any modification of the total amount of margin posted or received for all cleared SFTs as it stands at the end of the day in Fields 8 to 19 of Table 3 of Annex I with action type "Margin update" after it has first reported the total amount of margin posted or received with action type "New".

(6) A counterparty shall report any modification of the value of reused collateral, reinvested cash and the funding sources with action type "Reuse update" as it stands at the end of the day in Fields 8 to 14 of Table 4 of Annex I after it has reported the relevant values with action type "New".

Article 6 Amendments to Implementing
Regulation (EU) No 1247/2012

Implementing Regulation (EU) No 1247/2012 is amended as follows:

(1) Article 4 is amended as follows:

(a) paragraph 7 is replaced by the following:

'The derivative shall be classified in Field 4 of Table 2 of the Annex using an ISO 10692 Classification of Financial Instrument (CFI) code.';

(b) paragraphs 8 and 9 are deleted.

(2) In Article 4a, paragraph 1 is replaced by the following:

'1. A report shall be identified through a unique trade identifier agreed by the counter-parties.';

(3) The Annex is replaced by the text set out in Annex II to this Regulation.



Article 7 Entry into force

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.



Signature

01/01/2021

This Regulation shall be binding in its entirety and directly applicable in all Member States.

01/01/2021

Done at Brussels, 13 December 2018.

01/01/2021

For the Commission

01/01/2021

The President

01/01/2021

Jean-Claude JUNCKER



ANNEX I Formats to be used for reports
on the details of securities financing
transactions, as referred to in Article 4(1)
and (5) of Regulation (EU) 2015/2365

Table 1 Counterparty Data

No	Field	Format
1	Reporting timestamp	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ
2	Report submitting entity	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
3	Reporting counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
4	[deleted]	[deleted]
5	Sector of the reporting counterparty	<p>Taxonomy for Financial Counterparties:</p> <p>"CDTI" - Credit institution which is a CRR firm (within the definition in Article 4(1)(2A) of the Capital Requirements Regulation) or a third country entity that would be such an entity if its registered office or, if it has no registered office, its head office, were in the United Kingdom.</p> <p>"INVF" - Investment firm within the meaning given in Article 2(1A) of the MIFIR which:</p> <ul style="list-style-type: none"> (i) has its registered office or head office in the United Kingdom; (ii) has permission under Part 4A of the FSMA to carry on regulated activities relating to investment services and activities (as defined in Article 2(1)(2) of the MIFIR) in the United Kingdom; (iii) would require authorisation under Directive 2014/65/EU (as it had effect immediately before IP completion day) if it had its registered office (or if it does not have a registered office, its head offices) in an EEA state; (iv) is not a firm which has permission under Part 4A of the FSMA to carry on regulated activities as an exempt investment firm, within the meaning of regulation 8 of the Financial Services and Markets

		<p>Act 2000 (Markets in Financial Instruments) Regulations 2017; or a third-country entity that would be such an entity if its registered office or head office were in the United Kingdom. "INUN" - Insurance undertaking as defined in section 417 of the FSMA, or a third-country entity that would be such an entity if it had its head office in the United Kingdom. "AIFD" - AIF (within the definition in regulation 3 of the Alternative Investment Fund Managers Regulations 2013) managed by AIFMs (within the definition in regulation 4 of those Regulations) authorized or registered in accordance with those Regulations, or a third-country entity which would require authorisation or registration in accordance with that legislative act but for the fact that it is a third country entity. "ORPI" - Institution for occupational retirement provision within the meaning of section 1(1) of the Pension Schemes Act 1993 or a third-country entity which would come within that definition if its main administration were in the United Kingdom. "CCPS" - Central counterparty authorized in accordance with Regulation (EU) No 648/2012 of the European Parliament and of the Council or a third-country entity which would require authorisation or registration in accordance with that legislative act "REIN" - Reinsurance undertaking as defined in section 417 of the FSMA or a third-country entity which would come within that definition if it had its head office in the United Kingdom. "CSDS" - Central securities depository authorized in accordance with Regulation (EU) No 909/2014 of the European Parliament and of the Council or a third-country entity which would require authorisation or registration in accordance with that legislative act 'UCIT' – UK UCITS (within the definition in section 237(3) of the FSMA) and its management company (within the definition in section 237(2) of the FSMA), authorized in accordance with Directive 2009/65/EC of the European Parliament and of the Council or a third-country entity which would require authorisation or registration in accordance with that legislative act if its management company were established in the United Kingdom.</p>
6	Additional sector classification	<p>"ETFT" - ETF "MMFT" - MMF "REIT" - REIT "OTHR" - Other</p>
7	Branch of the reporting counterparty	ISO 3166-1 alpha-2 country code 2 alphabetic characters.
8	Branch of the other counterparty	ISO 3166-1 alpha-2 country code 2 alphabetic characters.

9	Counterparty side	"TAKE" - Collateral taker "GIVE" - Collateral provider
10	Entity responsible for the report	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
11	Other counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50 alphanumeric characters).
12	Country of the other Counterparty	ISO 3166-1 alpha-2 country code 2 alphabetic characters.
13	Beneficiary	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50 alphanumeric characters).
14	Tri-party agent	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
15	Broker	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
16	Clearing member	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
17	Central Securities Depository ("CSD") participant or indirect participant	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
18	Agent lender	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.

Table 2 Loan and Collateral Data

No	Field	Format
1	Unique Trade Identifier (UTI)	Up to 52 alphanumeric character code including four special characters: Only upper-case alphabetic characters A-Z and the digits 0-9, inclusive in both cases, are allowed.
2	Report tracking number	Up to 52 alphanumeric character code including four special characters: Only upper-case alphabetic characters A-Z and the digits 0-9, inclusive in both cases, are allowed.
3	Event date	ISO 8601 date in the format YYYY-MM-DD
4	Type of SFT	"SLEB" - securities or commodities lending or securities or commodities borrowing "SBSC" - buy-sell back transaction or sell-buy back transaction "REPO" - repurchase transaction "MGLD" - margin lending transaction

5	Cleared	"true" "false"
6	Clearing timestamp	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ
7	CCP	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
8	Trading venue	ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters. Where segmental MICs exist for a trading venue, the segmental MIC shall be used.
9	Master agreement type	"MRAA" - MRA "GMRA" - GMRA "MSLA" - MSLA "GMSL" - GMSLA "ISDA" - ISDA "DERP" - Deutscher Rahmenvertrag für Wertpapierpensionsgeschäfte "CNBR" - China Bond Repurchase Master Agreement, "KRRR" - Korea Financial Investment Association (KOFIA) Standard Repurchase Agreement "CARA" - Investment Industry Regulatory Organization of Canada (IIROC) Repurchase/Reverse Repurchase Transaction Agreement "FRFB" - Convention-Cadre Relative aux Operations de Pensions Livrees, "CHRA" -Swiss Master Repurchase Agreement "DEMA" - German Master Agreement "JPBR" - Japanese Master Agreement on the Transaction with Repurchase Agreement of the Bonds "ESRA" - Contrato Marco de compraventa y Reporto de valores "OSLA" - Overseas Securities Lending Agreement (OSLA) "MEFI" - Master Equity and Fixed Interest Stock Lending Agreement (MEFISLA) "GESL" - Gilt Edged Stock Lending Agreement (GESLA) "KRSL" - Korean Securities Lending Agreement (KOSLA) "DERD" - Deutscher Rahmenvertrag für Wertpapierdarlehen "AUSL" - Australian Masters Securities Lending Agreement (AMSLA) "JPBL" - Japanese Master Agreement on Lending Transaction of Bonds "JPSL" - Japanese Master Agreement on the Borrowing and Lending Transactions of Share Certificates "BIAG" - bilateral agreement "CSDA" - CSD bilateral agreement Or "OTHR" if the master agreement type is not included in the above list

10	Other master agreement type	Up to 50 alphanumeric characters.
11	Master agreement version	ISO 8601 date in the format YYYY
12	Execution timestamp	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ
13	Value date (Start date)	ISO 8601 date in the format YYYY-MM-DD
14	Maturity date (End date)	ISO 8601 date in the format YYYY-MM-DD
15	Termination date	ISO 8601 date in the format YYYY-MM-DD
16	Minimum notice period	Integer field up to 3 digits.
17	Earliest call-back date	ISO 8601 date in the format YYYY-MM-DD
18	General collateral Indicator	"SPEC" - specific collateral "GENE" - general collateral
19	Delivery By Value ("DBV") indicator	"true" "false"
20	Method used to provide collateral	"TTCA"- title transfer collateral arrangement "SICA"- securities financial collateral arrangement "SIUR"- securities financial collateral arrangement with the right of use
21	Open term	"true" "false"
22	Termination optionality	"EGRN" - evergreen "ETSB" - extendable "NOAP" - non applicable
In the case of margin lending, the attributes listed in fields 23-34 shall be repeated and completed for each currency used in the margin loan.		
23	Fixed rate	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as "100". The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
24	Day count convention	The code representing day count convention: "A001" - IC30360ISDAor30360AmericanBasicRule "A002" - IC30365 "A003" - IC30Actual "A004" - Actual360 "A005" - Actual365Fixed "A006" - ActualActualICMA "A007" - IC30E360orEuroBondBasismodel1 "A008" - ActualActualISDA "A009" - Actual365LorActuActubasisRule "A010" - ActualActualAFB "A011" - IC30360ICMAor30360basicrule

		<p>"A012" - IC30E2360orEurobondbasismodel2 "A013" - IC30E3360orEurobondbasismodel3 "A014" - Actual365NL Or up to 35 alphanumeric characters if the day count convention is not included in the above list.</p>
25	Floating rate	<p>The code representing the floating rate index "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 Or up to 25 alphanumeric characters if the reference rate is not included in the above list.</p>
26	Floating rate reference period - time period	<p>Time period describing reference period, whereby the following abbreviations apply: "YEAR" - Year "MNTH" - Month "WEEK" - Week "DAYS" - Day</p>
27	Floating rate reference period - multiplier	<p>Integer multiplier of the time period describing reference period of the floating rate. Up to 3 numeric characters.</p>
28	Floating rate payment frequency - time period	<p>Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: "YEAR" - Year "MNTH" - Month "WEEK" - Week "DAYS" - Day</p>
29	Floating rate payment frequency - multiplier	<p>Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numeric characters.</p>

30	Floating rate reset frequency - time period	Time period describing how often the counterparties reset the floating repo rate, whereby the following abbreviations apply: "YEAR" - Year "Mnth" - Month "WEEK" - Week "DAYS" - Day
31	Floating rate reset frequency - multiplier	Integer multiplier of the time period describing how often the counterparties reset the floating repo rate. Up to 3 numeric characters.
32	Spread	Up to 5 numeric characters.
33	Margin lending currency amount	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
34	Margin lending currency	ISO 4217 Currency Code, 3 alphabetic characters.
Fields 35-36 shall be repeated and completed for each floating rate adjustment.		
35	Adjusted rate	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as "100". The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
36	Rate date	ISO 8601 date in the format YYYY-MM-DD
37	Principal amount on the value date	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
38	Principal amount on the maturity date	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
39	Principal amount currency	ISO 4217 Currency Code, 3 alphabetic characters.
40	Type of asset	"SECU" - Securities "COMM" - Commodities
41	Security identifier	ISO 6166 ISIN 12 character alphanumeric code.
42	Classification of a security	ISO 10692 CFI, 6 characters alphabetical code.
Where a commodity was lent or borrowed, the classification of that commodity shall be specified in fields 43, 44 and 45.		
43	Base product	Only values in the "Base product" column of the classification of commodities derivatives table are allowed.

44	Sub - product	Only values in the "Sub - product" column of the classification of commodities derivatives table are allowed.
45	Further sub - product	Only values in the "Further sub - product" of the classification of commodities derivatives table are allowed.
46	Quantity or nominal amount	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
47	Unit of measure	"KILO" - Kilogram, "PIEC" - Piece, "TONS" - Ton, "METR" - Metre, "INCH" - Inch, "YARD" - Yard, "GBGA" - GBGallon, "GRAM" - Gram, "CMET" - Centimetre, "SMET" - SquareMetre, "FOOT" - Foot, "MILE" - Mile, "SQIN" - SquareInch, "SQFO" - SquareFoot, "SQMI" - SquareMile, "GBOU" - GBOunce, "USOU" - USOunce, "GBPI" - GBPint, "USPI" - USPint, "GBQA" - GBQuart, "USQA" - USQuart, "USGA" - USGallon, "MMET" - Millimetre, "KMET" - Kilometre, "SQYA" - SquareYard, "ACRE" - Acre, "ARES" - Are, "SMIL" - Square Millimetre, "SCMT" - SquareCentimetre, "HECT" - Hectare, "SQKI" - SquareKilometre, "MILI" - Milli Litre, "CELI" - Centilitre, "LITR" - Litre, "PUND" - Pound, "ALOW" - Allowances, "ACCY" - AmountOfCurrency, "BARL" - Barrels, "BCUF" - Billion CubicFeet, "BDFT" - BoardFeet, "BUSL" - Bushels, "CEER" - CertifiedEmissionsReduction, "CLRT" - ClimateReserveTonnes, "CBME" - CubicMeters, "DAYS" - Days, "DMET" - DryMetricTons, "ENVC" - EnvironmentalCredit, "ENVO" - EnvironmentalOffset, "HUWG" - Hundredweight, "KWDC" - KilowattDayCapacity, "KWHO" - KilowattHours, "KWHC" - KilowattHoursCapacity, "KMOC" - KilowattMinuteCapacity, "KWMC" - KilowattMonthCapacity, "KWYC" - KilowattYearCapacity, "MWDC" - MegawattDayCapacity, "MWHO" - MegawattHours, "MWHC" - MegawattHoursCapacity, "MWMC" - MegawattMinuteCapacity, "MMOC" - MegawattMonthCapacity, "MWYC" - MegawattYearCapacity, "TONE" - MetricTons, "MIBA" - Million Barrels, "MBTU" - OneMillionBTU, "OZTR" - TroyOunces, "UCWT" - USHundredweight, "IPNT" - IndexPoint, "PWRD" - PrincipalWithRelationToDebtInstrument, "DGEU" - DieselGallonEquivalent, "GGEU" - GasolineGallonEquivalent, "TOCD" - TonsOfCarbonDioxide.
48	Currency of nominal amount	ISO 4217 Currency Code, 3 alphabetic characters.
49	Security or commodity price	Up to 18 numeric characters including up to 5 decimals in case the price is expressed units. Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield.

		The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
50	Price currency	ISO 4217 Currency Code, 3 alphabetic characters.
51	Security quality	"INVG" - Investment grade "NIVG" - Non-investment grade "NOTR" - Non-rated "NOAP" - Not applicable
52	Maturity of the security	ISO 8601 date in the format YYYY-MM-DD
53	Jurisdiction of the issuer	ISO 3166-1 alpha-2 country code, 2 alphabetic characters.
54	LEI of the issuer	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
55	Security type	"GOVS" - Government securities "SUNS" - Supra-nationals and agencies securities "FIDE" - Debt securities (including covered bonds) issued by banks and other financial institutions "NFID" - Corporate debt securities (including covered bonds) issued by non-financial institutions "SEPR" - Securitized products (including CDO, CMBS, ABCP) "MEQU" - Main index equities (including convertible bonds) "OEQU" - Other equities (including convertible bonds) "OTHR" - Other assets (including shares in mutual funds)
56	Loan value	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
57	Market value	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
58	Fixed rebate rate	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as "100". The negative symbol, if populated, shall not be counted as a numerical character.
59	Floating rebate rate	The code representing the floating rate index "EONA" - EONIA "EONS" - EONIA SWAP "EURI" - EURIBOR "EUUS" - EURODOLLAR "EUCH" - EuroSwiss "GCFR" - GCF REPO "ISDA" - ISDAFIX "LIBI" - LIBID

		<p>"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 Or up to 25 alphanumeric characters if the reference rate is not included in the above list</p>
60	Floating rebate rate reference period - time period	<p>Time period describing reference period, whereby the following abbreviations apply: "YEAR" - Year "MNTH" - Month "WEEK" - Week "DAYS" - Day</p>
61	Floating rebate rate reference period - multiplier	<p>Integer multiplier of the time period describing reference period of the floating rebate rate. Up to 3 numeric characters.</p>
62	Floating rebate rate payment frequency - time period	<p>Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: "YEAR" - Year "MNTH" - Month "WEEK" - Week "DAYS" - Day</p>
63	Floating rebate rate payment frequency - multiplier	<p>Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numeric characters.</p>
64	Floating rebate rate reset frequency - time period	<p>Time period describing how often the counterparties reset the floating rebate rate, whereby the following abbreviations apply: "YEAR" - Year "MNTH" - Month "WEEK" - Week "DAYS" - Day</p>
65	Floating rebate rate reset frequency - multiplier	<p>Integer multiplier of the time period describing how often the counterparties reset the floating rebate rate. Up to 3 numeric characters.</p>
66	Spread of the rebate rate	<p>Up to 5 numeric characters.</p>

67	Lending fee	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as "100".
68	Exclusive arrangements	"true" "false"
69	Outstanding margin loan	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
70	Base currency of outstanding margin loan	ISO 4217 Currency Code, 3 alphabetic characters.
71	Short market value	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
Collateral data		
72	Uncollateralised Securities Lending ("SL") flag	"true" "false"
73	Collateralisation of net exposure	"true" "false"
74	Value date of the collateral	ISO 8601 date in the format YYYY-MM-DD
Where specific collateral was used, fields 75 to 94 shall be repeated and completed for each component of collateral, where applicable.		
75	Type of collateral component	"SECU" - Securities "COMM" - Commodities (only for repos, securities and commodities lending and borrowing and buy-sell backs) "CASH" - Cash
Where cash was used as collateral, this shall be specified in fields 76 and 77.		
76	Cash collateral amount	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
77	Cash collateral currency	ISO 4217 Currency Code, 3 alphabetic characters.
78	Identification of a security used as collateral	ISO 6166 ISIN 12 character alphanumeric code.
79	Classification of a security used as collateral	ISO 10692 CFI, 6 characters alphabetical code.
Where a commodity was used as collateral, the classification of that commodity shall be specified in fields 80, 81 and 82.		
80	Base product	Only values in the "Base product" column of the classification of commodities derivatives table are allowed.

81	Sub - product	Only values in the "Sub - product" column of the classification of commodities derivatives table are allowed.
82	Further sub - product	Only values in the "Further sub - product" of the classification of commodities derivatives table are allowed.
83	Collateral quantity or nominal amount	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
84	Collateral unit of measure	"KILO" - Kilogram, "PIEC" - Piece, "TONS" - Ton, "METR" - Metre, "INCH" - Inch, "YARD" - Yard, "GBGA" - GBGallon, "GRAM" - Gram, "CMET" - Centimetre, "SMET" - SquareMetre, "FOOT" - Foot, "MILE" - Mile, "SQIN" - SquareInch, "SQFO" - SquareFoot, "SQMI" - SquareMile, "GBOU" - GBOunce, "USOU" - USOunce, "GBPI" - GBPint, "USPI" - USPint, "GBQA" - GBQuart, "USQA" - USQuart, "USGA" - USGallon, "MMET" - Millimetre, "KMET" - Kilometre, "SQYA" - SquareYard, "ACRE" - Acre, "ARES" - Are, "SMIL" - Square Millimetre, "SCMT" - SquareCentimetre, "HECT" - Hectare, "SQKI" - SquareKilometre, "MILI" - Milli Litre, "CELI" - Centilitre, "LITR" - Litre, "PUND" - Pound, "ALOW" - Allowances, "ACCY" - AmountOfCurrency, "BARL" - Barrels, "BCUF" - Billion CubicFeet, "BDFT" - BoardFeet, "BUSL" - Bushels, "CEER" - CertifiedEmissionsReduction, "CLRT" - ClimateReserveTonnes, "CBME" - CubicMeters, "DAYS" - Days, "DMET" - DryMetricTons, "ENVC" - EnvironmentalCredit, "ENVO" - EnvironmentalOffset, "HUWG" - Hundredweight, "KWDC" - KilowattDayCapacity, "KWHO" - KilowattHours, "KWHC" - KilowattHoursCapacity, "KMOC" - KilowattMinuteCapacity, "KWMC" - KilowattMonthCapacity, "KWYC" - KilowattYearCapacity, "MWDC" - MegawattDayCapacity, "MWHO" - MegawattHours, "MWHC" - MegawattHoursCapacity, "MWMC" - MegawattMinuteCapacity, "MMOC" - MegawattMonthCapacity, "MWYC" - MegawattYearCapacity, "TONE" - MetricTons, "MIBA" - Million Barrels, "MBTU" - OneMillionBTU, "OZTR" - TroyOunces, "UCWT" - USHundredweight, "IPNT" - IndexPoint, "PWRD" - PrincipalWithRelationToDebtInstrument, "DGEU" - DieselGallonEquivalent, "GGEU" - GasolineGallonEquivalent, "TOCD" - TonsOfCarbonDioxide.
85	Currency of collateral nominal amount	ISO 4217 Currency Code, 3 alphabetic characters.
86	Price currency	ISO 4217 Currency Code, 3 alphabetic characters.
87	Price per unit	Up to 18 numeric characters including up to 5 decimals in case the price is expressed in units.

		Up to 11 numeric characters including up to 10 decimals in case the price is expressed as percentage or yield. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
88	Collateral market value	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
89	Haircut or margin	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as "100". The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
90	Collateral quality	"INVG" - Investment grade "NIVG" - Non-investment grade "NOTR" - Non-rated "NOAP" - Not applicable
91	Maturity date of the security	ISO 8601 date in the format YYYY-MM-DD
92	Jurisdiction of the issuer	ISO 3166-1 alpha-2 country code, 2 alphabetic characters.
93	LEI of the issuer	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
94	Collateral type	"GOVS" - Government securities "SUNS" - Supra-nationals and agencies securities "FIDE" - Debt securities (including covered bonds) issued by banks and other financial institutions "NFID" - Corporate debt securities (including covered bonds) issued by non-financial institutions "SEPR" - Securitised products (including CDO, CMBS, ABCP) "MEQU" - Main index equities (including convertible bonds) "OEQU" - Other equities (including convertible bonds) "OTHR" - Other assets (including shares in mutual funds)
95	Availability for collateral reuse	"true" "false"
Field 96 shall be specified in the case where a collateral basket was used. The detailed allocation of collateral for SFTs transacted against a collateral pool shall be specified in fields 75 to 94 when available.		
96	Collateral basket identifier	ISO 6166 ISIN 12 character alphanumeric code, or "NTAV"
97	Portfolio code	52 alphanumeric character code including four special characters: · - _

		Special characters are not allowed at the beginning and at the end of the code. No space allowed.
98	Action type	"NEWT" - New "MODI" - Modification "VALU" - Valuation "COLU" - Collateral update "EROR" - Error "CORR" - Correction "ETRM" - Termination/Early Termination "POSC" - Position component
99	Level	"TCTN" - Transaction "PSTN" - Position

Table 3 Margin Data

No	Field	Format
1	Reporting timestamp	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format, i.e. YYYY-MM-DDThh:mm:ssZ
2	Event date	ISO 8601 date in the format YYYY-MM-DD
3	Report submitting entity	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
4	Reporting Counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
5	Entity responsible for the report	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
6	Other counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
7	Portfolio code	52 alphanumeric character code including four special characters: .-_. Special characters are not allowed at the beginning and at the end of the code. No space allowed.
8	Initial margin posted	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
9	Currency of the initial margin posted	ISO 4217 Currency Code, 3 alphabetic characters.
10	Variation margin posted	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.

11	Currency of the variation margin posted	ISO 4217 Currency Code, 3 alphabetic characters.
12	Initial margin received	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
13	Currency of the initial margin received	ISO 4217 Currency Code, 3 alphabetic characters.
14	Variation margin received	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
15	Currency of the variation margin received	ISO 4217 Currency Code, 3 alphabetic characters.
16	Excess collateral posted	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
17	Currency of the excess collateral posted	ISO 4217 Currency Code, 3 alphabetic characters.
18	Excess collateral received	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
19	Currency of the excess collateral received	ISO 4217 Currency Code, 3 alphabetic characters.
20	Action type	"NEWT" - New "MARU" - Margin update "EROR" - Error "CORR" - Correction

Table 4 Re-use, Cash Reinvestment and Funding Sources Data

No	Field	Format
1	Reporting timestamp	ISO 8601 date in the format and UTC time format, i.e. YYYY-MM-DDThh:mm:ssZ
2	Event date	ISO 8601 date in the format YYYY-MM-DD
3	Report submitting entity	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
4	Reporting counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
5	Entity responsible for the report	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.

Field 6 shall be repeated and completed for each collateral component.

6	Type of collateral component	"SECU" - Securities "CASH" - Cash
Fields 7, 8, 9 and 10 shall be repeated and completed for each security.		
7	Collateral component	ISO 6166 ISIN 12 character alphanumeric code.
8	Value of reused collateral	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
9	Estimated reuse of collateral	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
10	Reused collateral currency	ISO 4217 Currency Code, 3 alphabetic characters.
11	Reinvestment Rate	Up to 11 numeric characters including up to 10 decimals expressed as percentage where 100 % is represented as "100".
Fields 12, 13 and 14 shall be repeated and completed for each investment where cash collateral has been re-invested and in respect of each currency.		
12	Type of re-invested cash investment	"MMFT" - registered money market fund "OCMP" - any other commingled pool "REPM" - the repo market "SDPU" - direct purchase of securities "OTHR" - other
13	Re-invested cash amount	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
14	Re-invested cash currency	ISO 4217 Currency Code, 3 alphabetic characters.
In the case of margin lending transactions, the counterparty shall repeat and complete fields 15, 16 and 17 for each funding source and shall provide the information in these fields at entity level.		
15	Funding sources	"REPO" - repos or BSB "SECL" - cash collateral from securities lending "FREE" - free credits "CSHS" - proceeds from customer short sales "BSHS" - proceeds from broker short sales "UBOR" - unsecured borrowing "OTHR" - other
16	Market value of the funding sources	Up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If not possible, pro rata amount.

17	Funding sources currency	ISO 4217 Currency Code, 3 alphabetic characters.
18	Action type	"NEWT" - New "REUU" - reuse update "EROR" - Error "CORR" - Correction

Table 5 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
	"SOFT" - Softs	"CCOA" - Cocoa "ROBU" - Robusta Coffee "WHSG" - White Sugar "BRWN" - Raw Sugar "OTHR" - Other
	"POTA" - Potato	
	"OOLI" - Olive oil	"LAMP" - "Lampante" "OTHR" - Other
	"DIRY" - Dairy	
	"FRST" - Forestry	
	"SEAF" - Seafood	
	"LSTK" - Livestock	
	"GRIN" - Grain	"MWHT" - Milling Wheat "OTHR" - Other
	"OTHR" - Other	
"NRGY" - 'Energy	"ELEC" - Electricity	"BSLD" - Base load "FITR" - Financial Transmission Rights "PKLD" - Peak load "OFFP" - Off-peak "OTHR" - Other
	"NGAS" - Natural Gas	"GASP" - GASPOOL "LNGG" - LNG "NBPG" - NBP "NCGG" - NCG "TTFG" - TTF

		"OTHR" - Other
	"OILP" -Oil	"BAKK" - Bakken "BDSL" - Biodiesel "BRNT" - Brent "BRNX" - Brent NX "CNDA" - Canadian "COND" - Condensate "DSEL" - Diesel "DUBA" - Dubai "ESPO" - ESPO "ETHA" - Ethanol "FUEL" - Fuel "FOIL" - Fuel Oil "GOIL" - Gasoil "GSLN" - Gasoline "HEAT" - Heating Oil "JTFL" - Jet Fuel "KERO" - Kerosene "LLSO" - Light Louisiana Sweet (LLS) "MARS" - Mars "NAPH" - Naptha "NGLO" - NGL "TAPI" - Tapis "URAL" - Urals "WTIO" - WTI "OTHR" - Other
	"COAL"- Coal "INRG" - Inter Energy "RNNG" - Renewable energy "LGHT" - Light ends "DIST" – Distillates "OTHR" - Other	
"ENVR" - Environmental	"EMIS" - Emissions	"CERE" - CER "ERUE" - ERU "EUAE" - EUA "EUAA" - EUAA "OTHR"- Other
	"WTHR" - Weather "CRBR" - Carbon related' "OTHR" - Other	
"FRGT" -"Freight"	"WETF" - Wet	"TNKR" - Tankers "OTHR" - Other
	"DRYF" - Dry	"DBCR" - Dry bulk carriers "OTHR" - Other
	"CSHP" - Containerships	
	"OTHR" - Other	
"FRTL" -"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
"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 'as defined in Table 10.1 Section 10 of Annex III to Commission Delegated Regulation (EU) 2017/583		
"OTHR" - Other		

ANNEX II The Annex to Implementing
Regulation (EU) No 1247/2012

ANNEX II The Annex to Implementing Regulation (EU) No 1247/2012

Table 1 Counterparty Data

	Field	Format
	Parties to the contract	
1	Reporting timestamp	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ
2	Reporting Counterparty ID	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
3	Type of ID of the other Counterparty	'LEI' for ISO 17442 Legal Entity Identifier (LEI) 'CLC' for Client code
4	ID of the other Counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50 alphanumeric digits).
5	Country of the other Counterparty	ISO 3166 – 2 character country code
6	Corporate sector of the reporting counterparty	Taxonomy for Financial Counterparties: C = Credit institution which is a CRR firm (within the definition in Article 4(1)(2A) of the Capital Requirements Regulation) F = Investment firm within the meaning given in Article 2(1A) of the MIFIR which: (v) has its registered office or head office in the United Kingdom; (vi) has permission under Part 4A of the FSMA to carry on regulated activities relating to investment services and activities (as defined in Article 2(1)(2) of the MIFIR) in the United Kingdom; (vii) would require authorisation under Directive 2014/65/EU (as it had effect immediately before IP completion day) if it had its registered office (or if it does not have a registered office, its head offices) in an EEA state; and (viii) is not a firm which has permission under Part 4A of the FSMA to carry on regulated activities as

		<p>an exempt investment firm, within the meaning of regulation 8 of the Financial Services and Markets Act 2000 (Markets in Financial Instruments) Regulations 2017;</p> <p>I = Insurance undertaking as defined in section 417 of the FSMA</p> <p>L = AIF (within the definition in regulation 3 of the Alternative Investment Fund Managers Regulations 2013) (AIFMs) (within the definition in regulation 4 of those Regulations) authorised or registered in accordance with those Regulations</p> <p>O = Institution for occupational retirement provision within the meaning of section 1(1) of the Pensions Schemes Act 1993</p> <p>R = Reinsurance undertaking as defined in section 417 of the FSMA</p> <p>U = UK UCITS (within the definition in section 237(3) of the FSMA) and its management company (within the definition in section 237(2) of the FSMA)</p> <p>Taxonomy for Non-Financial Counterparties. The following categories correspond to the main sections of Statistical classification of economic activities in the European Community (NACE) as defined in Regulation (EC) No 1893/2006 of the European Parliament and of the Council (as it had effect immediately before IP completion day)</p> <p>1 = Agriculture, forestry and fishing</p> <p>2 = Mining and quarrying</p> <p>3 = Manufacturing</p> <p>4 = Electricity, gas, steam and air conditioning supply</p>
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ANNEX II Table 1 Counterparty Data Table
2 Common Data

01/01/2021

The Annex to Implementing Regulation (EU) No 1247/2012 is replaced by the text below.

01/01/2021

ANNEX

Table 1 Counterparty Data

	Field	Format
	Parties to the contract	
1	Reporting timestamp	ISO 8601 date in the format and Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ
2	Reporting Counterparty ID	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code.
3	Type of ID of the other Counterparty	"LEI" for ISO 17442 Legal Entity Identifier (LEI) "CLC" for Client code
4	ID of the other Counterparty	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code. Client code (up to 50 alphanumeric digits).
5	Country of the other Counterparty	ISO 3166 - 2 character country code
6	Corporate sector of the reporting counterparty	Taxonomy for Financial Counterparties: A = Assurance undertaking authorised in accordance with Directive 2009/138/EC of the European Parliament and of the Council C = Credit institution which is a CRR firm (within the definition in Article 4(1)(2A) of the Capital Requirements Regulation) F = Investment firm within the meaning given in Article 2(1A) of the MIFIR which: (v) has its registered office or head office in the United Kingdom; (vi) has permission under Part 4A of the FSMA to carry on regulated activities relating to investment services and activities (as defined in Article 2(1)(2) of the MIFIR) in the United Kingdom;

		<p>(vii) would require authorisation under Directive 2014/65/EU (as it had effect immediately before IP completion day) if it had its registered office (or if it does not have a registered office, its head offices) in an EEA state; and</p> <p>(viii) is not a firm which has permission under Part 4A of the FSMA to carry on regulated activities as an exempt investment firm, within the meaning of regulation 8 of the Financial Services and Markets Act 2000 (Markets in Financial Instruments) Regulations 2017;</p> <p>I = Insurance undertaking as defined in section 417 of the FSMA</p> <p>L = AIF (within the definition in regulation 3 of the Alternative Investment Fund Managers Regulations 2013) (AIFMs) (within the definition in regulation 4 of those Regulations) authorised or registered in accordance with those Regulations</p> <p>O = Institution for occupational retirement provision within the meaning of section 1(1) of the Pensions Schemes Act 1993</p> <p>R = Reinsurance undertaking as defined in section 417 of the FSMA</p> <p>U = UK UCITS (within the definition in section 237(3) of the FSMA) and its management company (within the definition in section 237(2) of the FSMA)</p> <p>Taxonomy for Non-Financial Counterparties. The following categories correspond to the main sections of Statistical classification of economic activities in the European Community (NACE) as defined in Regulation (EC) No 1893/2006 of the European Parliament and of the Council (as it had effect immediately before IP completion day)</p> <p>1 = Agriculture, forestry and fishing</p> <p>2 = Mining and quarrying</p> <p>3 = Manufacturing</p> <p>4 = Electricity, gas, steam and air conditioning supply</p> <p>5 = Water supply, sewerage, waste management and remediation activities</p> <p>6 = Construction</p> <p>7 = Wholesale and retail trade, repair of motor vehicles and motorcycles</p> <p>8 = Transportation and storage</p> <p>9 = Accommodation and food service activities</p> <p>10 = Information and communication</p> <p>11 = Financial and insurance activities</p> <p>12 = Real estate activities</p> <p>13 = Professional, scientific and technical activities</p> <p>14 = Administrative and support service activities</p> <p>15 = Public administration and defence; compulsory social security</p> <p>16 = Education</p> <p>17 = Human health and social work activities</p> <p>18 = Arts, entertainment and recreation</p> <p>19 = Other service activities</p> <p>20 = Activities of households as employers; undifferentiated goods - and services - producing activities of households for own use</p>
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		21 = Activities of extraterritorial organisations and bodies Where more than one activity is reported, list the codes in order of the relative importance of the corresponding activities, separating them with a "-". Leave blank in the case of CCPs and other type of counterparties in accordance with Article 1(5) of Regulation (EU) No 648/2012.
7	Nature of the reporting counterparty	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other
8	Broker ID	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code.
9	Report submitting entity ID	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code)
10	Clearing member ID	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code
11	Type of ID of the Beneficiary	"LEI" for ISO 17442 Legal Entity Identifier (LEI) "CLC" for Client code
12	Beneficiary ID	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code or up to 50 alphanumerical character client code in the case where the client is not eligible for a Legal Entity Identifier
13	Trading capacity	P = Principal A = Agent
14	Counterparty side	B = Buyer S = Seller Populated in accordance with Article 3a
15	Directly linked to commercial activity or treasury financing	Y = Yes N = No
16	Clearing threshold	Y = Above the threshold N = Below the threshold
17	Value of contract	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.
18	Currency of the value	ISO 4217 Currency Code, 3 alphabetical characters
19	Valuation timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ
20	Valuation type	M = Mark-to-market O = Mark-to-model

		C = CCP's valuation.
21	Collateralisation	U = uncollateralised PC = partially collateralised OC = one way collateralised FC = fully collateralised Populated in accordance with Article 3b
22	Collateral portfolio	Y = Yes N = No
23	Collateral portfolio code	Up to 52 alphanumeric characters including four special characters: ". - _." Special characters are not allowed at the beginning and at the end of the code. No space allowed.
24	Initial margin posted	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.
25	Currency of the initial margin posted	ISO 4217 Currency Code, 3 alphabetical characters
26	Variation margin posted	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.
27	Currency of the variation margins posted	ISO 4217 Currency Code, 3 alphabetical characters
28	Initial margin received	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.
29	Currency of the initial margin received	ISO 4217 Currency Code, 3 alphabetical characters
30	Variation margin received	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.
31	Currency of the variation margins received	ISO 4217 Currency Code, 3 alphabetical characters
32	Excess collateral posted	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.
33	Currency of the excess collateral posted	ISO 4217 Currency Code, 3 alphabetical characters
34	Excess collateral received	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.
35	Currency of the excess collateral received	ISO 4217 Currency Code, 3 alphabetical characters

Table 2 Common Data

	Field	Format	Applicable types of derivative contracts
	Section 2a - Contract type		All contracts
1	Contract type	CD = Financial contracts for difference FR = Forward rate agreements FU = Futures FW = Forwards OP = Option SB = Spreadbet SW = Swap ST = Swaption OT = Other	
2	Asset class	CO = Commodity and emission allowances CR = Credit CU = Currency EQ = Equity IR = Interest Rate	
	Section 2b - Contract information		All contracts
3	Product classification type	C = CFI	
4	Product classification	ISO 10692 CFI, 6 characters alphabetical code	
5	Product identification type	Specify the applicable identification: I = ISIN A = AII	
6	Product identification	For product identifier type I: ISO 6166 ISIN 12 character alphanumeric code For product identifier type A: Complete AII code	
7	Underlying identification type	I = ISIN A = AII B = Basket X = Index	
8	Underlying identification	For underlying identification type I: ISO 6166 ISIN 12 character alphanumeric code For underlying identification type A: complete AII code For underlying identification type B: all individual components identification through ISO 6166 ISIN or complete AII code. Identifiers of in	

		<p>dividual components shall be separated with a dash "-".</p> <p>For underlying identification type X: ISO 6166 ISIN if available, otherwise full name of the index as signed by the index provider</p>	
9	Notional currency 1	ISO 4217 Currency Code, 3 alphabetical characters	
10	Notional currency 2	ISO 4217 Currency Code, 3 alphabetical characters	
11	Deliverable currency	ISO 4217 Currency Code, 3 alphabetical characters	
	Section 2c - Details on the transaction		All contracts
12	Trade ID	<p>Up to 52 alphanumeric character code including four special characters: ". - _."</p> <p>Special characters are not allowed at the beginning and at the end of the code. No space allowed.</p>	
13	Report tracking number	An alphanumeric field up to 52 characters	
14	Complex trade component ID	An alphanumeric field up to 35 characters	
15	Venue of execution	ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters, in accordance with Article 4(b).	
16	Compression	<p>Y = contract results from compression</p> <p>N = contract does not result from compression</p>	
17	Price/rate	<p>Up to 20 numerical characters including decimals.</p> <p>The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.</p> <p>The negative symbol, if populated, is not counted as a numerical character.</p> <p>In case the price is reported in per cent values, it should be expressed as percentage where 100 % is represented as "100"</p>	
18	Price notation	<p>U = Units</p> <p>P = Percentage</p>	

		Y = Yield	
19	Currency of price	ISO 4217 Currency Code, 3 alphabetic characters	
20	Notional	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.	
21	Price multiplier	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	
22	Quantity	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	
23	Up-front payment	Up to 20 numerical characters including decimals. The negative symbol to be used to indicate that the payment was made, not received. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.	
24	Delivery type	C = Cash P = Physical O = Optional for counterparty or when determined by a third party	
25	Execution timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	
26	Effective date	ISO 8601 date in the format YYYY-MM-DD	
27	Maturity date	ISO 8601 date in the format YYYY-MM-DD	
28	Termination date	ISO 8601 date in the format YYYY-MM-DD	

29	Settlement date	ISO 8601 date in the format YYYY-MM-DD	
30	Master Agreement type	Free Text, field of up to 50 characters, identifying the name of the Master Agreement used, if any	
31	Master Agreement version	ISO 8601 date in the format YYYY	
	Section 2d - Risk mitigation/Reporting		All contracts
32	Confirmation timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	
33	Confirmation means	Y = Non-electronically confirmed N = Non-confirmed E = Electronically confirmed	
	Section 2e - Clearing		All contracts
34	Clearing obligation	Y = Yes N = No	
35	Cleared	Y = Yes N = No	
36	Clearing timestamp	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	
37	CCP	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code	
38	Intragroup	Y = Yes N = No	
	Section 2f - Interest Rates		Interest rate derivatives
39	Fixed rate of leg 1	Up to 10 numerical characters including decimals expressed as percentage where 100 % is represented as "100". The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.	
40	Fixed rate of leg 2	Up to 10 numerical characters including decimals expressed as percentage where 100 % is represented as "100".	

		The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.	
41	Fixed rate day count leg 1	Numerator/Denominator where both Numerator and Denominator are numerical characters or alphabetic expression "Actual", e.g. 30/360 or Actual/365	
42	Fixed rate day count leg 2	Numerator/Denominator where both Numerator and Denominator are numerical characters or alphabetic expression "Actual", e.g. 30/360 or Actual/365	
43	Fixed rate payment frequency leg 1 - time period	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	
44	Fixed rate payment frequency leg 1 - multiplier	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	
45	Fixed rate payment frequency leg 2 - time period	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	
46	Fixed rate payment frequency leg 2 - multiplier	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	
47	Floating rate payment frequency leg 1 - time period	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	

48	Floating rate payment frequency leg 1 - multiplier	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	
49	Floating rate payment frequency leg 2 - time period	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	
50	Floating rate payment frequency leg 2 - multiplier	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	
51	Floating rate reset frequency leg 1 - time period	Time period describing how often the counterparties reset the floating rate, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	
52	Floating rate reset frequency leg 1 - multiplier	Integer multiplier of the time period describing how often the counterparties reset the floating rate. Up to 3 numerical characters.	
53	Floating rate reset frequency leg 2 - time period	Time period describing how often the counterparties reset the floating rate, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	
54	Floating rate reset frequency leg 2 - multiplier	Integer multiplier of the time period describing how often the counterparties reset the floating rate. Up to 3 numerical characters.	
55	Floating rate of leg 1	The name of the floating rate index "EONA" - EONIA "EONS" - EONIA SWAP "EURI" - EURIBOR "EUUS" - EURODOLLAR "EUCH" - EuroSwiss "GCFR" - GCF REPO "ISDA" - ISDAFIX "LIBI" - LIBID "LIBO" - LIBOR "MAAA" - Muni AAA	

		<p>"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 Or up to 25 alphanumerical characters if the reference rate is not included in the above list</p>	
56	Floating rate reference period leg 1 - time period	<p>Time period describing reference period, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day</p>	
57	Floating rate reference period leg 1 - multiplier	<p>Integer multiplier of the time period describing the reference period. Up to 3 numerical characters.</p>	
58	Floating rate of leg 2	<p>The name of the floating rate index "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</p>	

		Or up to 25 alphanumeric characters if the reference rate is not included in the above list	
59	Floating rate reference period leg 2 - time period	Time period describing reference period, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	
60	Floating rate reference period leg 2 - multiplier	Integer multiplier of the time period describing the reference period. Up to 3 numerical characters.	
	Section 2g - Foreign Exchange		Currency derivatives
61	Delivery currency 2	ISO 4217 Currency Code, 3 alphabetical character code	
62	Exchange rate 1	Up to 10 numerical digits including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.	
63	Forward exchange rate	Up to 10 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.	
64	Exchange rate basis	Two ISO 4217 currency codes separated by "/". First currency code shall indicate the base currency, and the second currency code shall indicate the quote currency.	
	Section 2h - Commodities and emission allowances		Commodity and emission allowance derivatives
General			
65	Commodity base	AG = Agricultural EN = Energy FR = Freights ME = Metals IN = Index EV = Environmental EX = Exotic	

		OT = Other	
66	Commodity details	<p>Agricultural GO = Grains oilseeds DA = Dairy LI = Livestock FO = Forestry SO = Softs SF = Seafood OT = Other</p> <p>Energy OI = Oil NG = Natural gas CO = Coal EL = Electricity IE = Inter-energy OT = Other</p> <p>Freights DR = Dry WT = Wet OT = Other</p> <p>Metals PR = Precious NP = Non-precious</p> <p>Environmental WE = Weather EM = Emissions OT = Other</p>	
Energy			
67	Delivery point or zone	EIC code, 16 character alphanumeric code Repeatable field.	
68	Interconnection Point	EIC code, 16 character alphanumeric code	
69	Load type	<p>BL = Base Load PL = Peak Load OP = Off-Peak BH = Hour/Block Hours SH = Shaped GD = Gas Day OT = Other</p>	
	Repeatable section of fields 70 - 77		
70	Load delivery intervals	hh:mmZ	
71	Delivery start date and time	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	
72	Delivery end date and time	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ	

73	Duration	N = Minutes H = Hour D = Day W = Week M = Month Q = Quarter S = Season Y = Annual O = Other	
74	Days of the week	WD = Weekdays WN = Weekend MO = Monday TU = Tuesday WE = Wednesday TH = Thursday FR = Friday SA = Saturday SU = Sunday Multiple values separated by "/" are permitted	
75	Delivery capacity	Up to 20 numerical digits including decimals The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical char acter.	
76	Quantity Unit	KW KWh/h KWh/d MW MWh/h MWh/d GW GWh/h GWh/d Therm/d KTherm/d MTherm/d cm/d mcm/d	
77	Price/time interval quantities	Up to 20 numerical characters in cluding decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical char acter.	
	Section 2i - Options		Contracts that contain an option
78	Option type	P = Put	

		C = Call O = where it cannot be determined whether it is a call or a put	
79	Option exercise style	A = American B = Bermudan E = European S = Asian More than one value is allowed	
80	Strike price (cap/floor rate)	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character. Where the strike price is reported in percent values, it should be expressed as percentage where 100 % is represented as "100"	
81	Strike price notation	U = Units P = Percentage Y = Yield	
82	Maturity date of the underlying	ISO 8601 date in the format YYYY-MM-DD	
	Section 2j - Credit derivatives		
83	Seniority	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	
84	Reference entity	ISO 3166 - 2 character country code or ISO 3166-2 - 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	
85	Frequency of payment	MNTH = Monthly QURT = Quarterly	

		MIAN = Semi-annually YEAR = Yearly	
86	The calculation basis	Numerator/Denominator where both, Numerator and Denominator are numerical characters or alphabetic expression "Actual", e.g. 30/360 or Actual/365	
87	Series	Integer field up to 5 characters	
88	Version	Integer field up to 5 characters	
89	Index factor	Up to 10 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	
90	Tranche	T = Tranched U = Untranched	
91	Attachment point	Up to 10 numerical characters including decimals expressed as a decimal fraction between 0 and 1. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	
92	Detachment point	Up to 10 numerical characters including decimals expressed as a decimal fraction between 0 and 1. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	
	Section 2k - Modifications to the contract		
93	Action type	N = New M = Modify E = Error C = Early Termination R = Correction Z = Compression V = Valuation update P = Position component	
94	Level	T = Trade P = Position	