

Chapter 5

Commission Implementing Regulation (EU) 2019/363

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 |
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| 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 |

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| | | <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. |

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| 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 |
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| 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 |

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| 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, "KRRRA" - 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 |

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| 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.

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| 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 |

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| | | <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> |

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| 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. |

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| 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. |

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| | | 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 |

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| | | <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 "TRIA" - 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> |

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| 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. |

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| 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. |

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| | | 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" - 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) |
| 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: .-_. |

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| | | 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 |
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| 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 | | |