

Chapter 5

Commission Implementing Regulation (EU) 2019/363

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 alphanumeric 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 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	