Status key:

G		Industry discussions concluded. Ready for FOA to take to other groups.
A		Outstanding action items to be discussed by FOA Operations WG and CCP's.
R		Not yet discussed / to be discussed further within the Industry WG.
		To be discussed.
C		FOA Operations WG and CCPs agreed. No further questions/clarification required.
ESMA NA		ESMA confirmed not applicable for ETD.
IND NA		FOA Operations WG and CCPs interpreted as not applicable for ETD based on EMIR text.
NA		FOA Operations WG and CCPs interpreted as not applicable for ETD due to field being only relevant for OTC contracts.

NOTE: Subject to reporting obligation clarification.

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
				Trade	**Position**			
	TABLE 1 - Counterparty Data			Trade	Position			
1	**Reporting timestamp**	Date and time of reporting to the repository	ISO 8601 date format / UTC time format.	Y	Y	**C**	To be provided by TR upon receipt of report.	02-May
2	**Counterparty ID**	Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	**A**	-The ROC is reviewing LEIs. - CFTC uses CICIs which are interim LEIs. - For entities currently using BICs or other entity IDs, what is the trigger when they register for LEIs? - FOA Operations WG/ESMA to reach out to ROC and BIC (SWIFT2). - Updates on status and dates for LEIs - Confirm what information is covered by LEI, CICI, BIC. - Mechanics of how we will report if we have LEI/CICI/BIC. - The LEI process may not be ready in time and in line with ESMA ITS, it is suggested that the interim LEI to be used where available (or CICI) and if not then the BIC code. - ROC meeting on the 11/12 June following which the requirement will be clearer. LSE now appointed LOU for UK and will be able to advise on pre-LEI process. Discussion in progress at FOA Operations WG with CCPs.	17-Jun
3	**ID of the other C/P**	Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	**A**	As above	02-May
4	**Name of C/P**	Corporate name of C/P, i.e. name of financial C/P; nonfinancial C/P; or individual.	100 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).	Y	Y	**A**	As above	02-May
5	**Domicile of C/P**	Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	500 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).	Y	Y	**A**	As above. FOA Operations WG and CCPs interpretation is that this is the address on the certificate of incorporation.	02-May

FOA
Operations Sub-Group

EMIR TR
Reportable Fields v0.7

21/06/2013
Page 2 of 8

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
6	Corporate sector of C/P	Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information.	Taxonomy: A=Assurance undertaking authorised in accordance with Directive 2002/83/EC; C=Credit institution authorised in accordance with Directive 2006/48/EC; F=Investment firm in accordance with Directive 2004/39/EC; I=Insurance undertaking authorised in accordance with Directive 73/239/EEC; L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EU; O=Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC; R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC; U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC; or blank in case of coverage by Legal Entity Identifier (LEI) or in case of non-financial counterparties.	Y	Y	A	As above	02-May
7	Financial or non-financial nature of C/P	Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with Article 2(8,9)of Regulation (EU) No 648/2012.	F=Financial Counterparty, N = Non-Financial Counterparty	Y	Y	c		02-May
8	Broker ID	In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty, the reporting counterparty shall identify this broker by a unique code. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	N	c	Populated only if reporting party acts in agency capacity. Blank otherwise. Industry view that legally EB and CB operate predominantly in principal capacity. (Related to field 11)	02-May
9	Reporting entity ID	In case the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise this field shall be left blank. In case of an individual, a client code shall be used, as assigned by the legal entity used by the individual counterparty to execute the trade.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	c	Only applicable under delegation - delegatee to populate. Blank otherwise.	02-May
10	Clearing member ID	In case the reporting counterparty is not a clearing member, its clearing member shall be identified in this field by a unique code. In case of an individual, a client code, as assigned by the CCP, shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	c	Agreement that this field will indicate that a trade / execution is given up for clearing. Will be left blank for full service executions or position reporting as the reporting CP will also be the clearing member Dependency on if EB reports.	02-May
11	Beneficiary ID	The party subject to the rights and obligations arising from the contract. Where the transaction is executed via a structure, such as a trust or fund, representing a number of beneficiaries, the beneficiary should be identified as that structure. If the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of individuals, by a client code as assigned by the legal entity used by the individual.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	TBC	A	Populated only if reporting party acts in agency capacity. Blank otherwise. For Position reporting: Industry to ascertain if this is applicable. (Related to field 8)	02-May
12	Trading capacity	Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or behalf of a client) or as agent for the account of and on behalf of a client.	P=Principal, A=Agent.	Y	Y	c	Populate as per legal capacity.	02-May
13	C/P side	Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2.	B=Buyer, S=Seller.	Y	Y	c		02-May
14	Trade with non-EEA C/P	Indicates whether the other counterparty is domiciled outside the EEA.	Y=Yes, N=No.	Y	Y	c	Place of incorporation i.e. registered office to determine domicile.	02-May

FOA
Operations Sub-Group
Page 3 of 8

EMIR TR
Reportable Fields v0.7

21/06/2013
Page 3 of 8

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
15	**Directly linked to commercial activity or treasury financing**	Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity, as referred to in Art. 10(3) of Regulation (EU) No 648/2012. This Field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Article 2(8) Regulation (EU) No 648/2012	Y=Yes, N=No; changes over the lifetime of a contract need to be reported. In case the hedge is no longer justified, the report should be amended.	Y	N	C	Applicable to NFCs only. Blank for FCs.	02-May
16	**Clearing threshold**	Information on whether the reporting counterparty is above the clearing threshold as referred to in Art. 10(3) of Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Art. 2 (8) Regulation (EU) No 648/2012	Y=Above, N=Below	NA	NA	NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
17	**Mark to market value of contract**	Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.	Up to 20 numerical digits in the format xxxx,yyyyy.	N	Y	A	FOA Operations WG and CCPs proposal is: - M2M will be reported by Clients, CBs and CCPs. - M2M will be reported for positions only as per ESMA Q&A of 20-Mar-2013. M2M for Trades will be reported as zero ("N/A" if the numerical field allows it). - M2M will be reported by CBs vs CCPs per each margin account (House, Client Omnibus, ISA). - Need to confirm the valuation calculation for positions as regulators will not accept a 0 in this field.	17-Jun
18	**Currency of mark to market value of the contract**	The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.	ISO 4217 Currency Code, 3 alphabetical digits.	N	Y	G	Industry to formulate proposal for ESMA review. Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013. Discussion in progress at FOA Operations WG with CCPs.	02-May
19	**Valuation date**	Date of the last mark to market or mark to model valuation.	ISO 8601 date format.	N	Y	G	FOA Operations WG and CCPs proposal is to populate with 23:59:00 (UTC), as ETD are valued on a daily basis.	23-May
20	**Valuation time**	Time of the last mark to market or mark to model valuation.	UTC time format.	N	Y	G	FOA Operations WG and CCPs proposal is to populate with 23:59:00 (UTC), as ETD are valued on a daily basis.	23-May
21	**Valuation type**	Indicate whether valuation was performed mark to market or mark to model	M=mark to market / O=mark to model.	N	Y	G	FOA Operations WG and CCPs proposal is to populate with "M". Some options are valued on a theoretical price, and are therefore "mark to model". This is defined in the product's specification, however, the prices used by CBs are provided by the exchanges and are therefore official market prices. Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013.	23-May

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
22	Collateralisation	Whether collateralisation was performed.	U=uncollateralised, PC= partially collateralised, OC=one way collateralised or FC- fully collateralised.	N	Y	G	FOA Operations WG and CCPs proposal is to always populate with "OC", in line with the CFTC definition: (1) ''Uncollateralized'' — no collateral (neither initial margin nor variation margin) is to be posted at any time. (2) ''Partially Collateralized'' — both parties will regularly post variation margin. (3) ''One-way Collateralized'' — one party agrees to post initial margin, regularly post variation margin or both. (4) ''Fully Collateralized''— that initial margin must be posted and variation margin must regularly be posted by both parties.	23-May
23	Collateral portfolio	Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade.	Y=Yes, N=No.	N	Y	C	FOA Operations WG and CCPs view is that ETD business is always collateralised on a portfolio basis, so the convention will be to always populate with "Y". Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013.	02-May
24	Collateral portfolio code	If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty.	Up to 10 numerical digits.	N	Y	C	FOA Operations WG and CCPs proposal is to extend the field to 50 alphanumeric characters, to allow for individually segregated accounts. Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013.	23-May
25	Value of the collateral	Value of the collateral posted by the reporting counterparty to the other counterparty. Where collateral is posted on a portfolio basis, this field should include the value of all collateral posted for the portfolio.	Specify the value the total amount of collateral posted; up to 20 numerical digits in the format xxxx,yyyyy.	N	Y	C	FOA Operations WG and CCPs proposal is: - CCPs vs CBs, and CBs vs Clients report zero value as they are the collateral taker. - CBs vs CCPs, and Clients vs CBs report their valuation of the collateral, as they are the collateral giver. Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013.	23-May
26	Currency of the collateral value	Specify the value of the collateral for field 25.	Specify the currency of field 25; ISO 4217 Currency Code, 3 alphabetical digits.	N	Y	C	Industry to formulate proposal for ESMA review. Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013. Discussion in progress at FOA Operations WG with CCPs	02-May
	TABLE 2 - Common Data							
#	Field Name	Details to be reported	Format					
	Section 2a - Contract type							
1	Taxonomy used	The contract shall be identified by using a product identifier.	Identify the taxonomy used: U=Product Identifier, I=ISIN/Aii+CFI, E=Interim taxonomy	Y	Y	C	FOA Operations WG and CCPs proposal is to use taxonomy "I".	23-May
2	Product ID 1	The contract shall be identified by using a unique product identifier.	For taxonomy = U: Product Identifier (UPI), to be defined For taxonomy = I: ISIN or Aii, 12 digits alphanumerical code For taxonomy = E: Derivative class: CO=Commodity CR=Credit CU=Currency EQ=Equity IR=Interest Rate OT= Other	Y	Y	C	FOA Operations WG and CCPs proposal is to use Aii. Were ISIN product codes are available, counterparties to a trade may use either ISIN or Aii in interchangeably.	23-May

FOA
Operations Sub-Group

EMIR TR
Reportable Fields v0.7

21/06/2013
Page 5 of 8

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
3	Product ID 2	The contract shall be identified by using a product identifier.	For taxonomy = U: Blank For taxonomy = I: CFI, 6 characters alphabetical code For taxonomy = E: Derivative type: CD= Contracts for difference FR= Forward rate agreements FU= Futures FW=Forwards OP=Option SW=Swap OT= Other	Y	Y	C	FOA Operations WG and CCPs proposal is to use CFI. EEA CCPs to provide a CFI classification of their products.	23-May
4	Underlying	The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indication for this basket or index shall be used where a unique identifier does not exist.	ISIN (12 alphanumerical digits); LEI (20 alphanumerical digits); Interim entity identifier (20 alphanumerical digits); UPI (to be defined); B= Basket: I=Index.	Y	Y	A	Industry to formulate proposal for ESMA review. Discussion in progress at FOA Operations WG with CCPs.	02-May
5	Notional currency 1	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	Y	C	FOA Operations WG and CCPs interpreted as the currency of the contract specification.	02-May
6	Notional currency 2	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	Y	C	FOA Operations WG and CCPs interpreted as reportable if relevant for product (e.g. FX).	02-May
7	Deliverable currency	The currency to be delivered.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	Y	C	FOA Operations WG and CCPs interpreted as reportable if relevant for product (e.g. FX).	02-May
	Section 2b - Details on the transaction							
8	Trade ID	An internationally agreed UTI. A Unique Trade ID agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty.	Up to 52 alphanumerical digits.	Y	Y	A	- Proposal is as follows: 10 chars - CFTC issued namespace, where available MIC code (populated with 3 proceeding and 3 trailing 0s to make up full 10 characters) for CCPs that don't have namespace. E.G. "000ICEU000". 42 chars - To be defined by each CCP to ensure uniqueness - The CCPs have provided the methodology by which they each construct the UTI. - This will be provided intraday as a new field on the trade confirmation message within the 52 character limit. - CBs to determine whether they can consume this message on Day 1 or they will reconstruct using the supplied methodology as an interim measure. - CCPs to provide field specifications and fiels/reports they appear in - CBs to determine how they will make the client leg UTI unique following CCP update on the UTI construction. - For positions, CCPs original proposal of refreshing the UTI on the position daily was seen as not practical. - CBs have asked CCPs to state whether they can retain the same UTI on a position during its lifetime. Discussion in progress at FOA Operations WG with CCPs.	17-Jun
9	Transaction reference number	A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf.	An alphanumeric field up to 40 characters	Y	Y	C	To be populated with an internal reference.	02-May
10	Venue of execution	The venue of execution shall be identified by a unique code for this venue. In case of a contract concluded OTC, it has to be identified whether the respective instrument is admitted to trading but traded OTC or not admitted to trading and traded OTC.	ISO 10383 Market Identifier Code (MIC) where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.	Y	N	C		02-May
11	Compression	Identify whether the contract results from a compression exercise.	Y = if the contract results from compression; N= if the contract does not result from compression.	NA	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to ETD contracts.	02-May
12	Price / rate	The price per derivative excluding, where applicable, commission and accrued interest.	Up to 20 numerical digits in the format xxxx,yyyyy.	Y	Y	C	FOA Operations WG and CCPs interpreteation is: - trade price for trades. - settlement/closing price for positions.	02-May
13	Price notation	The manner in which the price is expressed.	E.g. ISO 4217 Currency Code, 3 alphabetical digits, percentage.	Y	TBC/CCP	A	To be discussed with UPI. Discussion in progress at FOA Operations WG with CCPs.	02-May
14	Notional amount	Original value of the contract.	Up to 20 numerical digits (xxxx,yy).	Y	TBC/CCP	A	Discussion in progress at FOA Operations WG with CCPs.	02-May
15	Price multiplier	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract.	Up to 10 numerical digits.	Y	TBC/CCP	A	To be discussed with UPI. Discussion in progress at FOA Operations WG with CCPs.	02-May
16	Quantity	Number of contracts included in the report, where more than one derivative contract is reported.	Up to 10 numerical digits.	Y	Y	C		02-May

FOA
Operations Sub-Group

EMIR TR
Reportable Fields v0.7

21/06/2013
Page 6 of 8

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
17	Up-front payment	Amount of any up-front payment the reporting counterparty made or received.	Up to 10 numerical digits in the format xxxx,yyyyy for payments made by the reporting counterparty and in the format xxxx,yyyyy for payments received by the reporting counterparty.	Y	N	A	Industry to discuss if this applies to OTC derivatives only. Discussion in progress at FOA Operations WG with CCPs.	02-May
18	Delivery type	Indicates whether the contract is settled physically or in cash.	C=Cash, P=Physical, O=Option Available to counterparty.	Y	Y	C		02-May
19	Execution timestamp	The time and date a contract was executed or modified, indicating time zone. As defined in Article 1 (2).	ISO 8601 date format / UTC time format.	Y	N	C	FOA Operations WG and CCPs proposal is: - Trades: populate with clearing timestamp provided by CCP. - Positions: no timestamp.	23-May
20	Effective date	Date when obligations under the contract come into effect.	ISO 8601 date format.	NA	NA	NA	Specific to OTC (ISDA term). FOA Operations WG and CCPs interpreted that this field does not apply to ETD contracts.	02-May
21	Maturity date	Original date of expiry of the reported contract. An early termination shall not be reported in this field.	ISO 8601 date format.	Y	Y	C		02-May
22	Termination date	Termination date of the reported contract. If not different from maturity date, this field shall be left blank.	ISO 8601 date format.	N	TBC/CCP	A	FOA Operations WG interpretation is N/A for trades. To be reviewed in relation to reportable lifecycle events, e.g. options expiry.	02-May
23	Settlement date	Date of settlement of the underlying. If more than one, further fields may be used (e.g. 23A, 123B, 23C…).	ISO 8601 date format.	Y	TBC/CCP	A	What about American style equity options? Discussion in progress at FOA Operations WG with CCPs.	02-May
24	Master Agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).	Free Text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.	NA	NA	IND NA	Action: Dealers to consult with their legal teams if this field can be interpreted at NA for ETD contracts. 'FOA Operations WG interpretation is that the standard futures agreement is a master agreement – it sets out standard terms that apply to the transactions entered into between the EB/CB and client under the agreement (including for example futures)	02-May
25	Master Agreement date	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, ...).	Year, xxxx.	NA	NA	IND NA	Action: Dealers to consult with their legal teams if this field can be interpreted at NA for ETD contracts. 'FOA Operations WG interpretation is that the standard futures agreement is a master agreement – it sets out standard terms that apply to the transactions entered into between the EB/CB and client under the agreement (including for example futures)	02-May
	Section 2c - Risk mitigation/Reporting							
26	Confirmation timestamp	Date and time of the confirmation, as defined under Regulation (EC) the xx/2012 [Commission delegated regulation endorsing draft regulatory technical standards on OTC Derivatives] indicating time zone in which the confirmation has taken place.	ISO 8601 date format, UTC time format.	NA	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to ETD contracts.	02-May
27	Confirmation means	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.	Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed.	NA	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to ETD contracts.	02-May
	Section 2d - Clearing							
28	Clearing obligation	Indicates, whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012.	Y=Yes, N=No.	NA	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to ETD contracts.	02-May
29	Cleared	Indicates, whether clearing has taken place.	Y=Yes, N=No.	Y	Y	C	To be populated with 'Y' in cases when clearing takes place on T+0, and 'N' in cases when not, as clarified by ESMA. Exception cases to be reviewed.	02-May
30	Clearing timestamp	Time and date clearing took place.	ISO 8601 date format / UTC time format.	Y	N	G	FOA Operations WG and CCPs proposal is: - Trades: timestamp provided by the CCP. - Positions: 23:59:00 (UTC).	23-May
31	CCP Id	In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.	Legal Entity Identifier (LEI) (20 alphanumerical digits) or, if not available, interim entity identifier (20 alphanumerical digits) or, if not available, BIC (11 alphanumerical digits).	Y	Y	C		02-May
32	Intragroup	Indicates whether the contract was entered into as an intra-group transaction, defined in Article 3 of Regulation (EU) No 648/2012.	Y=Yes / N=No.	Y	Y	C	In scope for ETD. Confirm definition of intragroup: - trades between different legal entities of the same group i.e. Intercompany trades - NOT trades between branches of the same legal entity (akin to MiFID)	02-May
	Section 2e - Interest Rates	If a UPI is reported and contains all the information below, this is not required to be reported						

FOA
Operations Sub-Group

EMIR TR
Reportable Fields v0.7

21/06/2013
Page 7 of 8

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
33	Fixed rate of leg 1	An indication of the fixed rate leg 1 used, if applicable.	Numerical digits in the format xxxx,yy.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
34	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, if applicable.	Numerical digits in the format xxxx,yy.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
35	Fixed rate day count	The actual number of days in the relevant fixed rate payer calculation period, if applicable.	Actual/365, 30B/360 or Other.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
36	Fixed leg payment frequency	Frequency of payments for the fixed rate leg, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
37	Floating rate payment frequency	Frequency of payments for the floating rate leg, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
38	Floating rate reset frequency	Frequency of floating rate leg resets, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
39	Floating rate of leg 1	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	The name of the floating rate index, e.g. 3M Euribor.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
40	Floating rate of leg 2	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	The name of the floating rate index, e.g. 3M Euribor.	NA	NA	ESMA NA	As per ESMA's 20Mar13 Q&A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.	02-May
	Section 2f - Foreign Exchange	If a UPI is reported and contains all the information below, this is not required to be reported						
41	Currency 2	The cross currency, as different from the currency of delivery.	ISO 4217 Currency Code, 3 alphabetical digits.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
42	Exchange rate 1	The contractual rate of exchange of the currencies.	Up to 10 numerical digits in the format xxxx,yyyyy.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
43	Forward exchange rate	Forward exchange rate on value date.	Up to 10 numerical digits in the format xxxx,yyyyy.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
44	Exchange rate basis	Quote base for exchange rate.	E.g. EUR/USD or USD/EUR.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
	Section 2g - Commodities	If a UPI is reported and contains all the information below, this is not required to be reported						
45	Commodity base	Indicates the type of commodity underlying the contract.	AP=Agricultural Commodities, E=Energy, FR=Freights, ME=Metals, IN=Index, EV=Environmental, EX=Exotic	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
46	Commodity details	Details of the particular commodity beyond field 45.	GO=Grains oilseeds, DA=Dairy, LI=Livestock, FO=Forestry, SO=Softs, OI =Oil, NG=Natural Gas, CO=Coal, EL=Electricity, IE=Inter-energy, PR=Precious Metals, NP=Non Precious, WE=Weather, EM=Emissions	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
47	Delivery point or zone	Delivery points(s) of market area(s).	EIC code, 16 character alphanumeric code.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
48	Interconnection Point	Identification of the border(s) or border point(s) of a transportation contract.	Free text, field of up to 50 characters.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
49	Load type	Repeatable section of fields 50-54 to identify the product delivery profile which correspond to the delivery periods of a day.	Repeatable section of fields 50-54 to identify the product delivery profile; BL=Base Load PL=Peak Load OP=Off-Peak BH= Block Hours OT=Other	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
50	Delivery start date and time	Start date and time of delivery.	ISO 8601 date format.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
51	Delivery end date and time	End date and time of delivery.	ISO 8601 date format.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
52	Contract capacity	Quantity per delivery time interval.	Free text, field of up to 50 characters.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
53	Quantity Unit	Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.	10 numerical digits in the format xxxx,yyyyy.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
54	Price/time interval quantities	If applicable, price per time interval quantities.	10 numerical digits in the format xxxx,yyyyy.	NA	NA	IND NA	FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.	02-May
	Section 2h - Options	If a UPI is reported and contains all the information below, this is not required to be reported						
55	Option type	Indicates whether the contract is a call or a put.	P=Put, C=Call.	Y	Y	C	OK	02-May
56	Option style (exercise)	Indicates whether the option may be exercised only at a fixed date (European, Bermudan and Asian style) or at any time during the life of the contract (American style).	A=American, B=Bermudan, E=European, S=Asian.	Y	Y	C	OK	02-May
57	Strike price (cap/floor rate)	The strike price of the option.	Up to 10 Numerical digits in the format xxxx,yyyyy.	Y	Y	C	OK	02-May
	Section 2i - Modifications to the trade report							

FOA
Operations Sub-Group

EMIR TR
Reportable Fields v0.7

21/06/2013
Page 8 of 8

EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		Status	Latest FOA EMIR TR Operations Sub Group Comment/Question	Last update
58	**Action type**	Whether the report: · is reporting a derivative contract or post trade event for the first time, it will be identified as 'new'; · modifies details of a previously reported derivative contract, it will be identified as 'modify' · cancels a specific trade or post trade event, it will be identified as 'cancel'; · Contains any other amendment, it will be identified as 'Other'.	N=New, M=Modify, C=Cancel., E=Error, Z=Compression, V=Valuation Update, O=Other	Y	Y	A	Industry to propose definition to FOA of N, M, C, E, V, O. Z deemed not applicable to ETD. - Lifecycle events to be aligned with the proposal on UTI for positions. - Further discussion required on whether netting will be reported. Discussion in progress at FOA Operations WG with CCPs.	02-May
59	**Details of action type**	Where field 58 is reported as „other" the details of such amendment should be specified here.	Free text, field of up to 50 characters.	Y	Y	A	Industry to propose taxonomy. Discussion in progress at FOA Operations WG with CCPs.	02-May