EMIR Reportable Fields

<table>
<thead>
<tr>
<th>#</th>
<th>Field Name</th>
<th>Details to be reported</th>
<th>Format</th>
<th>Reportable Level</th>
<th>Status</th>
<th>Latest FOA EMIR TR Operations Sub Group Comment/Question</th>
<th>Last update</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Reporting timestamp</td>
<td>Date and time of reporting to the repository</td>
<td>ISO 8601 date format / UTC time format.</td>
<td>Y</td>
<td>Y</td>
<td>To be provided by TR upon receipt of report.</td>
<td>15-Jul</td>
</tr>
<tr>
<td>2</td>
<td>Counterparty ID</td>
<td>Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used.</td>
<td>Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>27-Sep</td>
</tr>
<tr>
<td>3</td>
<td>ID of the other C/P</td>
<td>Unique code identifying the other counterparty of the contract. In case of an individual, a client code shall be used.</td>
<td>Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>30-Oct</td>
</tr>
<tr>
<td>4</td>
<td>Name of C/P</td>
<td>Corporate name of C/P, i.e. name of financial C/P, nonfinancial C/P or individual.</td>
<td>100 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>30-Oct</td>
</tr>
<tr>
<td>5</td>
<td>Domicile of C/P</td>
<td>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.</td>
<td>100 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>30-Oct</td>
</tr>
<tr>
<td>6</td>
<td>Corporate sector of C/P</td>
<td>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.</td>
<td>Taxonomy: A- Assurance undertaking authorised in accordance with Directive 2002/83/EC; C-Credit institution authorised in accordance with Directive 2006/44/EC; F-Investment firm in accordance with Directive 2004/39/EC; I-Insurance undertaking authorised in accordance with Directive 72/239/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 2005/88/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.</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>30-Oct</td>
</tr>
<tr>
<td>7</td>
<td>Financial or non-financial nature of C/P</td>
<td>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.</td>
<td>F=Financial Counterparty, N=Non-Financial Counterparty.</td>
<td>Y</td>
<td>Y</td>
<td>C</td>
<td>02-May</td>
</tr>
</tbody>
</table>
## EMIR Reportable Fields

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<tr>
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</thead>
<tbody>
<tr>
<td>8</td>
<td>Broker ID</td>
<td></td>
<td></td>
<td>Y</td>
<td>N</td>
<td>Populated only if reporting party acts in agency capacity. Blank otherwise.</td>
<td>02-May</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Industry view that legally EB and CB operate predominantly in principal capacity.</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>(Related to field 11)</td>
<td></td>
</tr>
<tr>
<td>9</td>
<td>Reporting entity ID</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>Only applicable under delegation - delegatee to populate. Blank otherwise.</td>
<td>02-May</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>Clearing member ID</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>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</td>
<td>28-Aug</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>As per ESMA Q&amp;A 5 August: For Clearing Members, the Clearing Member field (10) to be populated with the same as the Counterparty (2) for ETD. Both Trades and Positions.</td>
<td></td>
</tr>
<tr>
<td>11</td>
<td>Beneficiary ID</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>Populated only if reporting party acts in agency capacity, blank otherwise.</td>
<td>30-Oct</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>(Related to field 8)</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>As per ESMA Q&amp;A 5 August: Unless reporting Counterparty is acting as Agent then Beneficiary (11) should be same as Counterparty (2) for ETD. Both Trades and Positions.</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Example: if the CB's counterparty is a fund manager, this field should be populated with the fund name. However, if the CB's counterparty is the fund, it will be left blank.</td>
<td></td>
</tr>
<tr>
<td>12</td>
<td>Trading capacity</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>Populate as per legal capacity.</td>
<td>30-Oct</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>13</td>
<td>C/P side</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>Note: for reporting of positions B = Long, S = Short.</td>
<td>30-Oct</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>14</td>
<td>Trade with non-EEA C/P</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>Place of Incorporation i.e. registered office to determine domicile.</td>
<td>30-Oct</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>15</td>
<td>Directly linked to commercial activity or treasury financing</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>Applicable to NFCs only. Blank for FCs.</td>
<td>30-Oct</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>16</td>
<td>Clearing threshold</td>
<td></td>
<td></td>
<td>Y</td>
<td>Y</td>
<td>FOA Operations WG and GCPs interpreted as not applicable for ETD contracts.</td>
<td>02-May</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td>Clients only: Assumed n/a for ETD traded on Regulated markets or trading venues.</td>
<td></td>
</tr>
<tr>
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<td>----</td>
<td>----------------------------------------</td>
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<td>---------------------------------------------</td>
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<td>--------------------------------------------------------------------------------------------------------------------------</td>
<td>-------------</td>
</tr>
<tr>
<td>17</td>
<td>Mark to market value of contract</td>
<td>Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.</td>
<td>Up to 20 numerical digits in the format xxx.yyyyy.</td>
<td>N, Y, G</td>
<td>G</td>
<td>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&amp;A of 20-Mar-2013. M2M for Trades will be reported as zero. - M2M will be reported by CBs vs. CCPs per each margin account (House, Client Omnibus, ISA). - Proposal is that statement value will be reported for client leg. - For the CB vs. CCP leg Daily Variation Margin (settlement to settlement) should be reported. - For the CB vs. Client leg OTE should be reported. Daily variation margin = (settlement price on T – settlement price on T-1) * position + EACH believe this gives ESMA the information that they want - gives them P&amp;L made / lost each day as a result of change in market price and position. + Already appears in CCP reporting.</td>
<td>27-Sep</td>
</tr>
<tr>
<td>18</td>
<td>Currency of mark to market value of the contract</td>
<td>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.</td>
<td>ISO 4217 Currency Code, 3 alphabetical digits.</td>
<td>N, Y, G</td>
<td>G</td>
<td>Industry to formulate proposal for ESMA review. Collateral and valuation should be reported for positions only as per ESMA Q&amp;A of 20-Mar-2013.</td>
<td>02-May</td>
</tr>
<tr>
<td>19</td>
<td>Valuation date</td>
<td>Date of the last mark to market or mark to model valuation.</td>
<td>ISO 8601 date format.</td>
<td>N, Y, G</td>
<td>G</td>
<td>FOA Operations WG and CCPs proposal is to populate with 23:59:00 (UTC), as ETD are valued on a daily basis.</td>
<td>23-May</td>
</tr>
<tr>
<td>20</td>
<td>Valuation time</td>
<td>Time of the last mark to market or mark to model valuation.</td>
<td>UTC time format.</td>
<td>N, Y, G</td>
<td>G</td>
<td>FOA Operations WG and CCPs proposal is to populate with 23:59:00 (UTC), as ETD are valued on a daily basis.</td>
<td>23-May</td>
</tr>
<tr>
<td>21</td>
<td>Valuation type</td>
<td>Indicate whether valuation was performed mark to market or mark to model</td>
<td>M=mark to market / O=mark to model.</td>
<td>N, Y, G</td>
<td>G</td>
<td>FOA Operations WG and CCPs proposal is to populate with &quot;M&quot;. 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&amp;A of 20-Mar-2013.</td>
<td>23-May</td>
</tr>
</tbody>
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</thead>
<tbody>
<tr>
<td>22</td>
<td>Collateralisation</td>
<td>Whether collateralisation was performed.</td>
<td>U=uncollateralised, P= partially collateralised, OC=one way collateralised or FC- fully collateralised.</td>
<td>N</td>
<td>Y</td>
<td>G</td>
<td>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.</td>
</tr>
<tr>
<td>23</td>
<td>Collateral portfolio</td>
<td>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.</td>
<td>Y=Yes, N=No.</td>
<td>N</td>
<td>Y</td>
<td>C</td>
<td>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&amp;A of 20-Mar-2013.</td>
</tr>
<tr>
<td>24</td>
<td>Collateral portfolio code</td>
<td>If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty.</td>
<td>Up to 10 numerical digits.</td>
<td>N</td>
<td>Y</td>
<td>G</td>
<td>Collateral and valuation should be reported for positions only as per ESMA Q&amp;A of 20-Mar-2013.</td>
</tr>
<tr>
<td>25</td>
<td>Value of the collateral</td>
<td>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.</td>
<td>Specify the value the total amount of collateral posted: up to 20 numerical digits in the format xxx,yyyyy.</td>
<td>N</td>
<td>Y</td>
<td>C</td>
<td>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&amp;A of 20-Mar-2013.</td>
</tr>
<tr>
<td>26</td>
<td>Currency of the collateral value</td>
<td>Specify the value of the collateral for field 25.</td>
<td>Specify the currency of field 25: ISO 4217 Currency Code, 3 alphabetical digits.</td>
<td>N</td>
<td>Y</td>
<td>C</td>
<td>Industry to formulate proposal for ESMA review. Collateral and valuation should be reported for positions only as per ESMA Q&amp;A of 20-Mar-2013.</td>
</tr>
</tbody>
</table>

### TABLE 2 - Common Data

<table>
<thead>
<tr>
<th>#</th>
<th>Field Name</th>
<th>Details to be reported</th>
<th>Format</th>
<th>Last update</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>Taxonomy used</td>
<td>The contract shall be identified by using a product identifier.</td>
<td>Identify the taxonomy used: U=Product Identifier, I=ISIN/AII+CFI, E=Interim taxonomy</td>
<td>Y</td>
</tr>
<tr>
<td>2</td>
<td>Product ID</td>
<td>The contract shall be identified by using a unique product identifier.</td>
<td>If of taxonomy U= Product identifier (UPID), to be defined For taxonomy = I: ISIN or All 12 digits alphanumeric code For taxonomy = E: Derivative class: CO=Commodity CR=Credit EU=Currency EO=Equity IR=Interest Rate OT= Other</td>
<td>Y</td>
</tr>
</tbody>
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</thead>
<tbody>
<tr>
<td>3</td>
<td>Product ID 2</td>
<td>The contract shall be identified by using a product identifier.</td>
<td>For taxonomy = U: Blank For taxonomy = L: CFI, 6 characters alphabetical code For taxonomy = E: Derivative type CD= Contracts for difference FR= Forward rate agreements FL= Futures FW=Forwards OP=Option SW=Swap OT= Other</td>
<td>Y</td>
<td>Y</td>
<td>FOA Operations WG and CCPs proposal is to use CFI. EACH state if they can provide a source for CFI for the products they clear.</td>
<td>27-Sep</td>
</tr>
<tr>
<td>4</td>
<td>Underlying</td>
<td>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.</td>
<td>ISO 10383 Market Identifier Code (MIC) where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.</td>
<td>Y</td>
<td>Y</td>
<td>FOA Operations WG and CCPs interpreted as the currency of the contract specification. As per ESMA Q&amp;A 5 August Question 1 b): “There are two fields for the notional amount currency and one for the notional amount. To avoid that one counterparty report the notional amount in CCY1 while the other would report in CCY2, which would create a reconciliation problem, the field “Notional Amount” should be differentiated it the currency reported in “Notional currency”.</td>
<td>27-Sep</td>
</tr>
<tr>
<td>5</td>
<td>Notional currency 1</td>
<td>The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1.</td>
<td>ISO 4217 Currency Code, 3 alphabetical digits.</td>
<td>Y</td>
<td>Y</td>
<td>FOA Operations WG and CCPs interpreted as reportable if relevant for product (e.g. FX).</td>
<td>28-Aug</td>
</tr>
<tr>
<td>6</td>
<td>Notional currency 2</td>
<td>The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2.</td>
<td>ISO 4217 Currency Code, 3 alphabetical digits.</td>
<td>Y</td>
<td>Y</td>
<td>FOA Operations WG and CCPs interpreted as reportable if relevant for product (e.g. FX).</td>
<td>02-May</td>
</tr>
<tr>
<td>7</td>
<td>Deliverable currency</td>
<td>The currency to be delivered.</td>
<td>ISO 4217 Currency Code, 3 alphabetical digits.</td>
<td>Y</td>
<td>Y</td>
<td>FOA Operations WG and CCPs interpreted as reportable if relevant for product (e.g. FX).</td>
<td>02-May</td>
</tr>
</tbody>
</table>

**Section 2b - Details on the transaction**

<table>
<thead>
<tr>
<th>#</th>
<th>Field Name</th>
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<tbody>
<tr>
<td>8</td>
<td>Trade ID</td>
<td>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.</td>
<td>Up to 52 alphanumeric digits.</td>
<td>Y</td>
<td>Y</td>
<td>- Proposal is as follows: 10 chars - CFTC issued namespace, where available 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. - CCPs will retain the same UTI on a position during its lifetime. - Outstanding question on whether position modifications will be reported under the same ID or different ones - CBs to determine how they will make the client leg UTI unique following CCP update on the UTI construction. Discussion in progress at FOA Operations WG with CCPs.</td>
<td>08-Jul</td>
</tr>
<tr>
<td>9</td>
<td>Transaction reference number</td>
<td>A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf.</td>
<td>An alphanumeric field up to 40 characters</td>
<td>Y</td>
<td>Y</td>
<td>To be populated with an internal reference.</td>
<td>02-May</td>
</tr>
<tr>
<td>10</td>
<td>Venue of execution</td>
<td>The venue of execution shall be identified by a unique code or 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.</td>
<td>ISO 10383 Market Identifier Code (MIC) where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.</td>
<td>Y</td>
<td>N</td>
<td>Currently Turquoise (EDX) can report MiFID TRs as RM even though it is an MTF. All other ETD trades not executed on an RM will need to report as OTC (Venue=&quot;XXX&quot;) until MiFIR. All fields will be treated same as ETD except for this one.</td>
<td>08-Jul</td>
</tr>
<tr>
<td>11</td>
<td>Compression</td>
<td>Identify whether the contract results from a compression exercise.</td>
<td>Y = if the contract results from compression; N= if the contract does not result from compression.</td>
<td>NA</td>
<td>NA</td>
<td>NA</td>
<td>FOA Operations WG and CCPs interpreted that this field does not apply to ETD contracts.</td>
</tr>
<tr>
<td>12</td>
<td>Price / rate</td>
<td>The price per derivative excluding, where applicable, commission and accrued interest.</td>
<td>Up to 20 numerical digits in the format XXXX,yyyyy.</td>
<td>Y</td>
<td>Y</td>
<td>FOA Operations WG and CCPs interpretation is: trade price for trades. settlement/closing price for positions. All currencies and pricing formats (big vs. small currency) etc. will be reported as per convention used in current CCP reporting.</td>
<td>15-Jul</td>
</tr>
<tr>
<td>13</td>
<td>Price notation</td>
<td>The manner in which the price is expressed.</td>
<td>E.g. ISO 4217 Currency Code, 3 alphabetical digits, percentage</td>
<td>Y</td>
<td>Y</td>
<td>All currencies and pricing formats (big vs. small currency) etc. will be reported as per convention used in current CCP reporting.</td>
<td>27-Sep</td>
</tr>
<tr>
<td>#</td>
<td>Field Name</td>
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<td>----------------------------</td>
<td>-------------------------------------------------------------------------------------------------------------------</td>
<td>-------------------------------</td>
<td>------------------</td>
<td>--------</td>
<td>------------------------------------------------------------------------------------------------------------------------------------------</td>
<td>------------</td>
</tr>
<tr>
<td>14</td>
<td>Notional amount</td>
<td>Original value of the contract.</td>
<td>Up to 20 numerical digits (xxxx,yy).</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>30-Sep</td>
</tr>
<tr>
<td></td>
<td></td>
<td><em>Notional amount</em> (field 14 of Common Data) will be calculated as quantity (field 16) x price multiplier (field 15) x price / rate (field 12) for futures and quantity (field 16) x price multiplier (field 15) x strike (field 57) for options - taking into account adjustments required to price multiplier to reflect %s or calculation time periods for example. Notional for positions will be calculated using the settlement price. As per ESMA Q&amp;A 5 August Question 1 b): “There are two fields for the notional amount currency and one for the notional amount. To avoid that one counterparty report the notional amount in CCY1 while the other would report in CCY2, which would create a reconciliation problem, the Field “Notional Amount” should be denominated in the currency reported in “Notional currency 1”.*</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>15</td>
<td>Price multiplier</td>
<td>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.</td>
<td>Up to 10 numerical digits.</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>02-May</td>
</tr>
<tr>
<td>16</td>
<td>Quantity</td>
<td>Number of contracts included in the report, where more than one derivative contract is reported.</td>
<td>Up to 10 numerical digits.</td>
<td>Y</td>
<td>Y</td>
<td>C</td>
<td>02-May</td>
</tr>
<tr>
<td>17</td>
<td>Up-front payment</td>
<td>Amount of any up-front payment the reporting counterparty made or received.</td>
<td>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.</td>
<td>NA</td>
<td>NA</td>
<td>NA</td>
<td>27-Sep</td>
</tr>
<tr>
<td>18</td>
<td>Delivery type</td>
<td>Indicates whether the contract is settled physically or in cash.</td>
<td>Y</td>
<td>Y</td>
<td>Y</td>
<td>C</td>
<td>02-May</td>
</tr>
<tr>
<td>19</td>
<td>Execution timestamp</td>
<td>The time and date a contract was executed or modified, indicating time zone. As defined in Article 1 (2).</td>
<td>ISO 8601 date format / UTC time format.</td>
<td>Y</td>
<td>N</td>
<td>C</td>
<td>15-Jul</td>
</tr>
<tr>
<td></td>
<td></td>
<td>FOA Operations WG and CCPs proposal is:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>- Trades: populate with clearing timestamp provided by CCP.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>- Positions: no timestamp.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>For give-ups, consensus is to populate with time of give-up rather than original execution time</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>20</td>
<td>Effective date</td>
<td>Date when obligations under the contract come into effect.</td>
<td>ISO 8601 date format.</td>
<td>NA</td>
<td>NA</td>
<td>NA</td>
<td>02-May</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Specific to OTC (ISDA term).</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>FOA Operations WG and CCPs interpreted that this field does not apply to ETD contracts.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>21</td>
<td>Maturity date</td>
<td>Original date of expiry of the reported contract. An early termination shall not be reported in this field.</td>
<td>ISO 8601 date format.</td>
<td>Y</td>
<td>Y</td>
<td>C</td>
<td>02-May</td>
</tr>
<tr>
<td>22</td>
<td>Termination date</td>
<td>Termination date of the reported contract. If not different from maturity date, this field shall be left blank.</td>
<td>ISO 8601 date format.</td>
<td>N</td>
<td>Y</td>
<td>G</td>
<td>27-Sep</td>
</tr>
<tr>
<td></td>
<td></td>
<td>FOA Operations WG interpretation is N/A for trades.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Will only be reported if different from original terms of contracts as per TR Q11 ESMA Q&amp;As (e.g. American option that is exercised before expiry).</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>23</td>
<td>Settlement date</td>
<td>Date of settlement of the underlying. If more than one, further fields may be used (e.g. 23A, 123B, 23C...).</td>
<td>ISO 8601 date format.</td>
<td>Y</td>
<td>Y</td>
<td>G</td>
<td>27-Sep</td>
</tr>
<tr>
<td></td>
<td></td>
<td>Date will be derived directly from contract specifications.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>For physically delivered contracts, will be reported as expiry date.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>For European and American options, will be reported as expiry date.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td>Where American style option exercises prior to expiry this will be reported as an update to the original report (position lifecycle) and date will be added to Field 22.</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>24</td>
<td>Master Agreement type</td>
<td>Reference to the name of the relevant master agreement, it 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).</td>
<td>Free Text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.</td>
<td>NA</td>
<td>NA</td>
<td>IND NA</td>
<td>15-Jul</td>
</tr>
</tbody>
</table>
## EMIR Reportable Fields

<table>
<thead>
<tr>
<th>#</th>
<th>Field Name</th>
<th>Details to be reported</th>
<th>Format</th>
<th>Reportable Level</th>
<th>Status</th>
<th>Latest FOA EMIR TR Operations Sub Group Comment/Question</th>
<th>Last update</th>
</tr>
</thead>
<tbody>
<tr>
<td>25</td>
<td>Master Agreement date</td>
<td>Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, ...).</td>
<td>Year, xxxx.</td>
<td>NA</td>
<td>NA</td>
<td>IND NA</td>
<td>Proposal is that this field will be left blank for ETD</td>
</tr>
</tbody>
</table>

### 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. | 02-May |
| 30 | Clearing timestamp | Time and date clearing took place. | ISO 8601 date format / UTC time format. | Y | N | G | Need to document the possible exception cases. | 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) | Y | Y | C | Need to determine at what level the pre-LEI needs to be assigned and what the process is to acquire one. | 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 | To be populated with "Y" in cases when clearing takes place on T+0, and "N" in cases when not, as clarified by ESMA. | 02-May |

### Section 2e - Interest Rates

| 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, 30/360 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 |
### EMIR Reportable Fields

<table>
<thead>
<tr>
<th>#</th>
<th>Field Name</th>
<th>Details to be reported</th>
<th>Format</th>
<th>Reportable Level</th>
<th>Status</th>
<th>Latest FOA EMIR TR Operations Sub Group Comment/Question</th>
<th>Last update</th>
</tr>
</thead>
<tbody>
<tr>
<td>40</td>
<td>Floating rate of leg 2</td>
<td>An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.</td>
<td>The name of the floating rate index, e.g. 3M Euribor.</td>
<td>NA</td>
<td>NA</td>
<td>ESMA NA As per ESMA's 20Mar13 Q&amp;A on EMIR, Part III: Trade repositories, TR Question 1, this is NA for ETD.</td>
<td>02-May</td>
</tr>
<tr>
<td>41</td>
<td>Currency 2</td>
<td>The cross currency, as different from the currency of delivery.</td>
<td>ISO 4217 Currency Code: 3 alphabetical digits, e.g. USD</td>
<td>NA</td>
<td>NA</td>
<td>FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.</td>
<td>02-May</td>
</tr>
<tr>
<td>42</td>
<td>Exchange rate 1</td>
<td>The contractual rate of exchange of the currencies.</td>
<td>Up to 10 numerical digits in the format xxxx,yyyy.</td>
<td>NA</td>
<td>NA</td>
<td>FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.</td>
<td>02-May</td>
</tr>
<tr>
<td>43</td>
<td>Forward exchange rate</td>
<td>Forward exchange rate on value date.</td>
<td>Up to 10 numerical digits in the format xxxx,yyyy.</td>
<td>NA</td>
<td>NA</td>
<td>FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.</td>
<td>02-May</td>
</tr>
<tr>
<td>44</td>
<td>Exchange rate basis</td>
<td>Quote base for exchange rate.</td>
<td>E.g. EUR/USD or USD/EUR.</td>
<td>NA</td>
<td>NA</td>
<td>FOA Operations WG and CCPs interpreted as not applicable for ETD contracts.</td>
<td>02-May</td>
</tr>
</tbody>
</table>

**Section 2f - Foreign Exchange**

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=Freight, M=Metals, N=Index, EX=Exotic, VE=Valuation Update, Z=Zones | NA                | 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. | ISO 4217 Currency Code: 3 alphabetical digits, e.g. USD | NA                | NA                | FOA Operations WG and CCPs interpreted as not applicable for ETD contracts. | 02-May     |
| 47 | Delivery point or zone           | Delivery point(s) of market area(s). | EIC code, 16 character alphanumeric code. | NA                | 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                | 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: B=Base Load, P=Peak Load, OP=Off Peak, BH=Block Hours, OT=Other | NA                | 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                | 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                | 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                | FOA Operations WG and CCPs interpreted as not applicable for ETD contracts. | 02-May     |
| 53 | Quantity Unit                    | Daily hourly quantity in MWh or MWth which corresponds to the underlying commodity. | Up to 10 numerical digits in the format xxxx,yyyy. | NA                | 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. | Up to 10 numerical digits in the format xxxx,yyyy. | NA                | NA                | FOA Operations WG and CCPs interpreted as not applicable for ETD contracts. | 02-May     |

**Section 2 h - Options**

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)    | Strike price of the option. | Up to 10 numerical digits in the format xxxx,yyyy. | Y                | Y                | C                | OK | 02-May     |

**Section 2i - Modifications to the trade report**

| 58 | Action type                      | Whether the report: | 1. 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'. | Y                | Y                | A                | Industry to propose definition to FOA of N, M, C, E, V, O. Z deemed not applicable to ETD. | 24-Jun     |
| 59 | Details of action type           | Free text, field of up to 50 characters. | Free text, field of up to 50 characters. | Y                | Y                | A                | Industry to propose definition to FOA of N, M, C, E, V, O. Z deemed not applicable to ETD. | 24-Jun     |