

Comparison between ANNEX II.1 of ACER and ANNEX V, ANNEX I of ESMA

Legends

| |
|----------------------|
| Similar definition |
| Defined only by ACER |
| Defined only by ESMA |
| Different definition |

| Field No (ACER) | Field No (ESMA) | Field Identifier (ACER) | Field (ESMA) | Description (ACER) | Details to be reported (ESMA) | Relevant for supply or transportation contracts | Electricity or Gas | Relevant for spot or derivatives contracts | Comments |
|-------------------------|-----------------|--|--|---|--|---|--------------------|--|---|
| Parties to the contract | | | | | | | | | |
| 1 | Table 1/1 | Reporting time stamp | Reporting time stamp | Date and time of reporting | Date and time of reporting. | Both | Both | Both | Common definition |
| 2 | Table 1/2 | ID of market participant reporting the transaction | C/P ID | Unique code of the market participant that reports the transaction | The reporting counterparty shall be identified by a unique code or, in the case of individuals, by | Both | Both | Both | Although the definition seems to be common, ESMA's wording in |
| 3 | | Type of code used for identifying market participant | | if a code different from the one allocated with the registration indicate the type of code | | Both | Both | Both | Defined only by ACER |
| 4 | Table 1/3 | ID of the other market participant | ID of the other C/P | A unique code to identify the counterparty of the transaction by a unique code (see | Unique identifier for the other counterparty of the contract | Both | Both | Both | Although the definition seems to be common, ESMA's wording in |
| | Table 1/4 | | Name of C/P | | Corporate name of C/P, i.e. name of financial C/P; non-financial C/P; or individual. | | | | Defined only by ESMA |
| | Table 1/5 | | Domicile of C/P | | Information on the registered office, consisting of full address, city and country. | | | | Defined only by ESMA |
| | Table 1/6 | | Corporate sector of C/P | | Nature of the company activities / status (bank, insurance company, etc.) | | | | Defined only by ESMA |
| | Table 1/7 | | Financial or non-financial nature of C/P | | Indicate if the C/P a financial or non-financial counterparty in accordance with Article 2 (8,9) of Regulation No (EU) xx/2012 [EMIR]. | | | | Defined only by ESMA |
| 5 | | Type of code used for identifying the other market | | if a code different from the one allocated with the registration indicate the type of code | | Both | Both | Both | Defined only by ACER |
| 6 | | Initiator Trader Username | | The username as identified at the venue of the natural individual who initiated the order or the internal username in case of bilateral | | Both | Both | Both | Defined only by ACER |
| 7 | | Aggressor Trader Username | | The username as identified at the venue of the natural individual who initiated the order or the internal username in case of bilateral | | Both | Both | Both | Defined only by ACER |
| 8 | Table 1/8 | Venue of broker ID / OTC | Broker ID | In case the market participant used a market venue or broker to execute the transaction, this venue or broker shall be identified by an | In case C/P uses a broker to execute the contract, this broker shall be identified by a unique code. | Both | Both | Both | What kind of code should be used here? If the unique identifier code is meant, why isn't there a second |
| 9 | Table 1/9 | ID of the reporting party | Reporting entity ID | ID of the reporting party or a third reporting party. | ID of the reporting entity. | Both | Both | Both | What kind of ID should be used here? If the unique identifier code is meant, why isn't there a second |
| 10 | | Transaction Capture Time of the reporting party | | Date and time for which the reporting party received the transaction from the source. | | Both | Both | Both | Defined only by ACER |
| | Table 1/10 | | Clearing member ID | | In case of give-up. | | | | Defined only by ESMA |
| 11 | Table 1/12 | Trading capacity | Trading capacity | Identifies whether the transaction was executed on own account (on own behalf or behalf of a client) or for the account of, an on | Identifies whether the contract was executed on own account (on own behalf or bahalf of a client) or for the account of, and on behalf of, a | Both | Both | Both | Common definition |
| 12 | Table 1/11 | Beneficiary of the transaction | Beneficiary iD | If the beneficiary market participant of the transaction is not counterparty to this transaction it has to be identified by an | If the beneficiary of the contract is not a C/P to this contract it has to be identified by a unique code or, in case of individuals, by a client code. | Both | Both | Both | What kind of ID should be used here? If the unique identifier code is meant, why isn't there a second |
| 13 | Table 1/13 | Buy/sell indicator | C/P side | Identifies whether the transaction was a buy or sell for the reporting market participant. | Identifies whether the contract was a buy or a sell from the reporting C/P's perspective. This field shall be left blank for contracts where the relevant information has been provided in field | Both | Both | Both | Different definition in terms of implementation (see ESMA's definition, where a reference to the field Nr. 37 is made). |
| | Table 1/14 | | Trade with non-EEA C/P | | In case the C/P has entered into a trade with a non-EEA C/P who is not subject to the reporting | | | | Defined only by ESMA |
| | Table 1/15 | | Directly linked to commercial activity or treasury financing | | For non-financial C/P; Information on whether the contract is objectively measurable as directly linked to the non-financial counterparty's commercial or treasury financing activity, as referred to in Art. 10(3) Regulation | | | | Defined only by ESMA |
| | Table 1/16 | | Clearing threshold | | For non-financial C/P; information whether the counterparty is above the clearing threshold referred to in Art. 10(3) Regulation No(EU) | | | | Defined only by ESMA |
| Contract type | | | | | | | | | |
| | Table 2/1 | | Taxonomy | | The taxonomy used for describing the classification of the reported contract. | | | | Defined only by ESMA |

| | | | | | | | | | |
|----------------------------|------------|------------------------------|------------------------------|--|--|------|------|-------------|--|
| 14 | Table 2/2 | Contract identification | Product ID | The contract shall be identified by using an unequivocally contract identifier established in the ACER list of contracts or if the contract in question does not have a unique identifier, the report must include the name of the instrument or, in the case of a | The contract shall be identified by using a unique product identifier. | Both | Both | Both | Different definitions: there is a need for a harmonised nomenclature, which is used for the creation of the unique product identifier and is valid for all market participants under REMIT. In any |
| 15 | Table 2/54 | Product delivery profile | Load Type | Identification of the delivery profile (baseload, peak, off-peak, block hours or other) which correspond to the delivery periods of a day. | Product delivery profile: baseload, ped, off-peak, block hours or other which correspond to the delivery periods of a day. | Both | Both | Both | There is a need for a harmonised nomenclature, which is used to define the delivery profiles and is valid for all market participants under REMIT. In any other |
| 16 | Table 2/55 | Delivery point or zone | Delivery point or zone | Physical or virtual point where the delivery takes place. | Physical or virtual point where the delivery takes place. | Both | Both | Both | Common definition & there is a need for harmonised format / |
| 17 | Table 2/56 | Delivery Start Date and Time | Delivery Start Date and Time | Start date and time of delivery | Start date and time of delivery | Both | Both | Both | Common definition & there is a need for harmonised format / |
| 18 | Table 2/57 | Delivery End Date and Time | Delivery End Date and Time | End date and time of delivery | End date and time of delivery | Both | Both | Both | Common definition & there is a need for harmonised format / |
| 19 | Table 2/3 | Underlying identification | Underlying | In case of derivatives the underlying shall be identified by using an unequivocally identifier for this underlying or, if the underlying in question does not have a unique identification code, the report must include | The underlying shall be identified by using an unique identifier for this underlying. In case of baskets or indices, an indication for this basket or index shall be used where an unique identifier does not exist. | Both | Both | Both | foresees different rules, when the underlying in question has no unique identifier, whereby ESMA refers to basket underlyings / the definition of the field needs |
| Details on the transaction | | | | | | | | | |
| 20 | Table 2/5 | Transaction ID | Trade ID | Unique identifier for a transaction as assigned by the trading platform of execution, or by the two market participants in case of purely bilateral contracts. | An internationally agreed UTI. | Both | Both | Both | Slightly different definitions: ACER proposes to use the codes established by the trading venues, whereby ESMA proposes internationally agreed UTIs. / |
| | Table 2/6 | | Venue of execution / OTC | | The venue of execution shall be identified by an unique code for this venue, or that the contract was concluded OTC. | | | | Defined only by ESMA |
| 21 | | Linked Transaction ID | | Where a transaction is linked to another transaction the referencing Transaction ID should be specified here. For example, the referencing Transaction of the Confirmation would be the ID of the underlying transaction | | Both | Both | Both | It is not cleared, what is meant by this field / What happens if more than two transactions belong together (i.e. clean dark spreads)? |
| 22 | | Transaction Type | | Indicator that signifies whether a transaction is an initiating order, an aggressing trade, an option or some transaction type, e.g. Confirmation, Novation (Swap), Broker Give Up, Join the Trade, Gas Swing Trade, | | Both | Both | Both | The foreseen attributes of this field are not compatible. Some of them refer to a product type, some of the to an attribut regarding the post-trade phase of the transaction |
| 23 | | Order Type | | Type of the order executed. | | Both | Both | Both | The definition of the field is not |
| 24 | Table 2/13 | Transaction time stamp | Execution timestamp | The day and time the transaction was executed or modified. | The time and date a contract was executed or modified, indicating time zone. | Both | Both | Both | How is this field to be implemented for transactions closed bilaterally (not over trading |
| 25 | | Order time stamp | | The day and time the order was placed or | | Both | Both | Both | Defined only by ACER |
| 26 | | Time Identifier | | Indicating the time zone, expressed as coordinated time UTC. | | Both | Both | Both | Defined only by ACER |
| 27 | Table 2/7 | Unit Price | Price / rate / spread | Price indicating the value of the contract. | The price per derivative excluding, where applicable, commission and accrued interest. | Both | Both | Both | ACER's definition of this field is not clear. The value of the contract |
| 28 | Table 2/4 | Price Notation | Currency | Indicates the currency in which the price is expressed. | The currency of the notional amount or the currency to be delivered or, for currency derivatives, the currency to be delivered. | Both | Both | Both | Slightly different definitions |
| | Table 2/8 | | Notional amount | | Face value of the contract, i.e. value of the | | | | Defined only by ESMA |
| | Table 2/9 | | Price multiplier | | The number of derivatives represented by one | | | | Defined only by ESMA |
| 29 | Table 2/10 | Quantity | Quantity | Where relevant the number of units of the wholesale energy product, or the number of contracts included in the transaction if | Number of contracts included in the contract. | Both | Both | Both | Slightly different definitions |
| 30 | | Quantity Unit | | GJ, MWh referenced in Time unit quantity | | Both | Both | Both | Defined only by ACER |
| | Table 2/11 | | Up-front payment | | Amount of any up-front payment. | | | | Defined only by ESMA |
| 31 | | Cancelation flag | | An indication as to whether the transaction was cancelled, note this should include the withdrawal of orders of the market. | | Both | Both | Both | Defined only by ACER |
| 32 | Table 2/23 | Cleared / Uncleared | Cleared | An indication whether the transaction was | Whether clearing has taken place. | Both | Both | Both | Defined only by ESMA |
| 33 | | Option indicator | | Identification whether it is a buy or a sell option (i.e. call or put). | | Both | Both | Derivatives | This information is not enough to define an option product. Information like strike price, expiry |
| 34 | | Swap indicator | | Identification whether the transaction was a swap or not. | | Both | Both | Derivatives | Defined only by ACER / This field seems to be part of the field 22, as |

| | | | | | | | | | |
|--|------------|--|--------------------------------------|--|--|----------------|------|-------------|--------------------------------|
| 35 | Table 2/12 | Derivative and its envisaged settlement type | Delivery type | E.g. settlement type as envisaged at the time of the execution ("Physical" or | Whether the contract is settled physically or in cash. | Transportation | Both | Derivatives | Slightly different definitions |
| 36 | | Originating Market | | Identifies the originating market area | | Transportation | Both | Both | Defined only by ACER |
| 37 | | Destination Market | | Identifies the market area where the delivery will take place. | | Transportation | Both | Both | Defined only by ACER |
| 38 | | Intrasystem | | Where applicable the system used to transport between the seller's and buyer's | | Transportation | Both | Both | Defined only by ACER |
| 39 | Table 2/58 | Interconnection Point | Border | Identification of the border or border point of a transportation contract. | Identification of the border or border point of a transportation contract. | Transportation | Both | Both | Common definition |
| | Table 2/14 | | Effective date | | Date when obligations under the contract come | | | | Defined only by ESMA |
| | Table 2/15 | | Maturity date | | Date when contract expires / exercise date. | | | | Defined only by ESMA |
| | Table 2/16 | | Termination date | | If different from maturity. | | | | Defined only by ESMA |
| | Table 2/17 | | Settlement date | | Date of settlement on the underlying. | | | | Defined only by ESMA |
| | Table 2/18 | | Master Agreement type | | Reference to any master agreement, if existent (e.g. ISDA Master Agreement; Master power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements). | | | | Defined only by ESMA |
| | Table 2/19 | | Master Agreement date | | Reference to the date of the master agreement version, if any (e.g. 1992, 2002, ...). | | | | Defined only by ESMA |
| Risk mitigation / Reporting | | | | | | | | | |
| | Table 2/20 | | Confirmation | | Whether the contract was electronically confirmed, non-electronically confirmed or | | | | Defined only by ESMA |
| | Table 2/21 | | Confirmation timestamp | | Date and time of the confirmation. | | | | Defined only by ESMA |
| Clearing | | | | | | | | | |
| | Table 2/22 | | Clearing obligation | | Whether the reported contract is subject to the clearing obligation under Regulation (EU) No. | | | | Defined only by ESMA |
| | Table 2/24 | | Clearing timestamp | | Time and date clearing took place. | | | | Defined only by ESMA |
| | Table 2/25 | | CCP | | in case of a contract that has been cleared, the unique code for the CCP that has cleared the | | | | Defined only by ESMA |
| | Table 2/26 | | Intragroup | | Indicates whether the contract was concluded as an intra-group transaction, defined in [Art. 3] of Regulation No (EU) xx/2012 [EMIR] | | | | Defined only by ESMA |
| Exposures | | | | | | | | | |
| | Table 2/27 | | Coletaralisation | | Whether exchange of collateral occurred to cover the contract in accordance with Article 11 of Regulation no (EU) No xx/2012 [EMIR]. | | | | Defined only by ESMA |
| | Table 2/28 | | Collateral basis | | Whether the exchange of collateral occurred on a portfolio basis. | | | | Defined only by ESMA |
| | Table 2/29 | | Collateral type | | Type of collateral that is posted to/by a | | | | Defined only by ESMA |
| | Table 2/30 | | Other collateral type | | Any other type of collateral that is posted by | | | | Defined only by ESMA |
| | Table 2/31 | | Collateral amount | | Amount of collateral that is posted by a | | | | Defined only by ESMA |
| | Table 2/32 | | Currency of collateral | | Currency of the amount of collateral that is posted by a counterparty | | | | Defined only by ESMA |
| | Table 2/33 | | Other currency of collateral amount | | Other currency of the amount of collateral that is posted by a counterparty | | | | Defined only by ESMA |
| | Table 2/34 | | Mark to market value of the contract | | Revaluation fo the contract, specifying the difference between the closing price on the previous day against the current market price. | | | | Defined only by ESMA |
| | Table 2/35 | | Mark to market date of | | Date of tha last mark to market valuation | | | | Defined only by ESMA |
| | Table 2/36 | | Master netting agreement | | Type of master agreement in place covering netting arrangements, if different from the master agreement identified in field 18 | | | | Defined only by ESMA |
| Commodities / If a UPI is reported and contains all the information below, this si not required to be reported | | | | | | | | | |
| | Table 2/52 | | Commodity base | | Name of the commodity group. | | | | Defined only by ESMA |
| | Table 2/53 | | Commodity details | | Details of the particular commodity. | | | | Defined only by ESMA |
| | Table 2/59 | | Daily or hourly quantity | | For energy commodities, daily or hourly quantity in MWh which corresponds to the | | | | Defined only by ESMA |