

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
	<b>Parties to the contract</b>				Y/N	
1	Reporting timestamp	Date and time of reporting.	ISO 8601 date format / UTC time format.	All		OK
2	C/P ID	The reporting counterparty shall be identified by a unique code or, in the case of individuals, by a client code.	Legal Entity Identifier (LEI), interim entity identifier, BIC or Client Code.	All		To our understanding the LEI does not exist yet, how will the interim code be identified?
3	ID of the other C/P	Unique identifier for the other counterparty of the contract.	Legal Entity Identifier (LEI), interim entity identifier, BIC or Client Code.	All		To our understanding the LEI does not exist yet, how will the interim code be identified?
4	Name of C/P	Corporate name of C/P, i.e. name of financial C/P; non-financial C/P; or individual.	Free Text, 50 alphanumeric digits. If in the LEI, or an interim entity identifier, no need for this field.	All		OK
5	Domicile of C/P	Information on the registered office, consisting of full address, city and country.	Free Text, 500 alphanumeric digits. If in the LEI, or an interim entity identifier, no need for this field.	All		OK
6	Corporate sector of C/P	Nature of the company activities / status (bank, insurance company, etc.).	Taxonomy (B=Bank, I=Insurance company), if not in the LEI database.	All		Not available and no additional value of information. Should be part of LEI. If not part of LEI, ESMA need to clarify how this information can be obtained and managed.
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) No xx/2012 [EMIR].	F=Financial Counterparty, N = Non-Financial Counterparty	All		Not available and no additional value of information. Should be part of LEI. If not part of LEI, ESMA need to clarify how this information can be obtained and managed.
8	Broker ID	In case C/P uses a broker to execute the contract, this broker shall be identified by a unique code.	Legal Entity Identifier (LEI), interim entity identifier, or BIC.	All		OK, taxonomy needed if not available
9	Reporting entity ID	ID of the reporting entity.	Legal Entity Identifier (LEI), interim entity identifier, or BIC.	All		what's the difference with '2'?
10	Clearing member ID	In case of give-up.	Legal Entity Identifier (LEI), interim entity identifier, or BIC.	All		To our understanding the LEI does not exist yet, how the interim code is identified?
11	Beneficiary ID	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.	Legal Entity Identifier (LEI), interim entity identifier, BIC or Client Code.	All		Not available. Need to clarify how this information can be obtained and managed.
12	Trading capacity	Identifies whether the contract was executed on own account (on own behalf or behalf of a client) or for the account of, and on behalf of, a client.	P=Principal, A=Agent.	All		OK

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
13	C/P side	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 No. 37 (Direction).	B=Buyer, S=Seller.	All		OK
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 obligation.	Y=Yes, N=No.	All		Not available. Need to clarify how this information can be obtained and managed. Should be part of LEI.
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 No (EU) No xx/2012 [EMIR].	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.	All		HIGHLY PROBLEMATIC INFORMATION, see comments in the response to the consultation paper
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) No xx/2012 [EMIR]	Y=Above, N=Below	All		We do not see the need to report this information which is - at least for a certain period - static
	<b>Section 2a - Contract type</b>			All		
1	Taxonomy	The taxonomy used for describing the classification of the reported contract.	Taxonomy to be defined either by the industry or subsidiary solution defined by ESMA.	All		Not available. Should be part of the UPI.
2	Product ID	The contract shall be identified by using a unique product identifier.	Unique Product Identifier (UPI) or information in accordance with Article 4.	All		Not available. Need to clarify how this information can be obtained and managed.
3	Underlying	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.	ISO 6166 International Securities Identifying Number (ISIN) / Legal Entity Identifier (LEI), B= Basket, I=Index.	All		OK - should be part of UPI

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
4	Currency	The currency of the notional amount or the currency to be delivered or, for currency derivatives, the currency to be delivered.	ISO Currency Code.	All		OK - should be part of UPI
Section 2b - Details on the transaction				All		
5	Trade ID	An internationally agreed UTI.	Up to 20 numerical digits.	All		Should this be = for both the C/Ps? If so, it may be problematic. Can only be handled, if trade is confirmed electronically.
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.	ISO 10383 Market Identifier Code (MIC) where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.	All		OK
7	Price / rate / spread	The price per derivative excluding, where applicable, commission and accrued interest.	Format (C=Cash, P=Percentage, Spread=S) and amount (xxxx,yy).	All		OK
8	Notional amount	Face value of the contract, i.e. value of the deliverables.	Up to 20 numerical digits (xxxx,yy).	All		OK
9	Price multiplier	The number of derivatives represented by one contract.	Up to 10 numerical digits.	All		OK
10	Quantity	Number of contracts included in the contract.	Up to 10 numerical digits.	All		OK
11	Up-front payment	Amount of any up-front payment.	Numerical digits in the format xxxx,yy.	All		OK
12	Delivery type	Whether the contract is settled physically or in cash.	C=Cash, P=Physical, O=Option Available to counterparty.	All		OK
13	Execution timestamp	The time and date a contract was executed or modified, indicating time zone.	ISO 8601 date format / UTC time format.	All		This raises the question on events that qualify as modification.

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
14	Effective date	Date when obligations under the contract come into effect.	ISO 8601 date format.	All		OK
15	Maturity date	Date when contract expires / exercise date.	ISO 8601 date format.	All		OK
16	Termination date	If different from maturity	ISO 8601 date format.	All		OK
17	Settlement date	Date of settlement of the underlying.	ISO 8601 date format.	All		OK
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).	Free Text.	All		OK
19	Master Agreement date	Reference to the date of the master agreement version, if any (e.g. 1992, 2002, ...).	ISO 8601 date format.	All		OK
<b>Section 2c - Risk mitigation / Reporting</b>				All		
20	Confirmation	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.	Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed.	All		ok, but raises issue of 'dynamic' information i.e. status of transactions changing overtime.
21	Confirmation timestamp	Date and time of the confirmation.	ISO 8601 date format, UTC time format.	All		OK, but raises issue of 'dynamic' information i.e. status of transactions changing overtime
<b>Section 2d - Clearing</b>				All		
22	Clearing obligation	Whether the reported contract is subject to the clearing obligation under Regulation (EU) No. X/2012 [EMIR].	Y=Yes, N=No.	All		Not available. Need to clarify how this information can be obtained and managed.

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
23	Cleared	Whether clearing has taken place.	Y=Yes, N=No.	All		ok, but this should be either part of the UIP or - if not - this raises issue of 'dynamic' information i.e. status of transactions changing overtime.
24	Clearing timestamp	Time and date clearing took place.	ISO 8601 date format / UTC time format.	All		OK
25	CCP	In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.	Legal Entity Identifier code (LEI), interim entity identifier, or BIC of the CCP clearing the contract.	All		OK
26	Intragroup	Indicates whether the contract was concluded as an intra-group transaction, defined in [Art. 3] of Regulation No (EU) No xx/2012 [EMIR]	Y=Yes / N=No.	All		Need to clarify how this information can be obtained and managed.
<b>Section 2e- Exposure</b>				All		
27	Collateralisation	Whether exchange of collateral occurred to cover the contract in accordance with Article 11 of Regulation No (EU) No xx/2012 [EMIR].	U=uncollateralised, PC= partially collateralised, OC=one way collateralised or FC- fully collateralised.	All		Highly problematic
28	Collateral basis	Whether the exchange of collateral occurred on a portfolio basis.	Y=Yes / N=No.	All		Highly problematic
29	Collateral type	Type of collateral that is posted to/by a counterparty.	C=cash, = securities, B=bonds, M=mixed, O=Other	All		Highly problematic
30	Other collateral type	Any other type of collateral that is posted by a counterparty	Free text.	All		Highly problematic
31	Collateral amount	Amount of collateral that is posted by a counterparty	Indicates the amount of collateral that is posted by a counterparty	All		Highly problematic

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
32	Currency of collateral	Currency of the amount of collateral that is posted by a counterparty	E = Euros, US = US dollars, UK = Pound Sterling, O = Other	All		Highly problematic
33	Other currency of collateral amount	Other currency of the amount of collateral that is posted by a counterparty	Free text.	All		Highly problematic
34	Mark to market value of contract	Revaluation of the contract, specifying the difference between the closing price on the previous day against the current market price.	Format (C=Cash, P=Percentage, S=Spread) and amount ( xxxx,yy).	All		Highly problematic
35	Mark to market date of contract	Date of the last mark to market valuation.	ISO 8601 date format / UTC time format.	All		Highly problematic
36	Master netting agreement	Type of master agreement in place covering netting arrangements, if different from the master agreement identified in field 18	Free text.	All		OK
	<b>Section 2f- Interest Rate Derivative</b>	<b>If a UPI is reported and contains all the information below, this is not required to be reported</b>	<b>IRD - Interest Rate Derivative</b>	<b>IRD</b>		
37	Direction	Whether the reporting counterparty is receiving or paying the fixed rate. In case of float-to-float or fixed-to-fixed contracts this field has to be filled as unspecified.	P=Payer of fixed rate, R=Receiver of fixed rate, U=Unspecified, In general, if the principal is paying or receiving the fixed rate. For float-to-float and fixed-to-fixed, it is unspecified. For non-swap or swaptions, the instrument that was bought or sold.	IRD		-
38	Fixed rate	Level of the fixed rate leg.	Numerical digits in the format xxxx,yy.	IRD		-
39	Fixed rate day count fraction	The actual number of days in the relevant fixed rate payer calculation period.	Numerical digits in the format xxxx,yy.	IRD		-

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
40	Fixed leg payment frequency	Frequency of payments for the fixed rate leg.	D=daily, W=weekly, M=monthly, Q=quarterly, S=semi-annually, A=annually, or Dxxs, if a certain number of days, xxx being the specific amount of days (e.g. D010=10 days).	IRD		-
41	Floating rate payment frequency	Frequency of payments for the floating rate leg.	D=daily, W=weekly, M=monthly, Q=quarterly, S=semi-annually, A=annually, or Dxxs, if a certain number of days, xxx being the specific amount of days (e.g. D010=10 days).	IRD		-
42	Floating rate reset frequency	Frequency of floating rate leg resets.	D=daily, W=weekly, M=monthly, Q=quarterly, S=semi-annually, A=annually, or Dxxs, if a certain number of days, xxx being the specific amount of days (e.g. D010=10 days).	IRD		-
43	Floating rate to floating rate	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate.	Numerical digits in the format xxxx.yy.	IRD		-
44	Fixed rate to fixed rate	An indication of the interest rates used which do not vary during the life of the transaction.	Numerical digits in the format xxxx.yy.	IRD		-
45	Fixed rate to floating rate	An indication of the fixed and floating rate used.	Numerical digits in the format xxxx.yy.	IRD		-
	<b>Section 2g - Currency</b>	<b>If a UPI is reported and contains all the information below, this is not required to be reported</b>	<b>CD - Currency Derivative</b>	<b>Currency derivatives</b>		<b>CD - Currency Derivative</b>
46	Currency 2	The cross currency, as different from the currency of delivery.	ISO 4217 Currency Code.	CD		-

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
47	Exchange rate 1	Exchange rate at the moment of the conclusion of the contract.	Numerical digits in the format xxxx.yy.	CD		-
48	Exchange rate 2	Exchange rate at the moment of the conclusion of the contract.	Numerical digits in the format xxxx.yy.	CD		-
49	Value date	The date on which both currencies traded will settle.	ISO 8601 date format.	CD		-
50	Forward exchange rate	Forward exchange rate on value date.	Numerical digits in the format xxxx.yy.	CD		-
51	Exchange rate basis	Quote base for exchange rate.	Numerical digits in the format xxxx.yy.	CD		-
	<b>Section 2h - Commodities</b>	<b>If a UPI is reported and contains all the information below, this is not required to be reported</b>	<b>CoD - Commodity Derivative</b>			
	<b>General</b>			CoD		
52	Commodity base	Name of the commodity group.	AP=Agricultural Commodities, E=Energy, F=Freights, P=Paper, M=Metals, PM=Precious Metals, O= Other.	CoD		OK
53	Commodity details	Details of the particular commodity.	Free text.	CoD		OK, Taxonomy available?
54	Load type	Product delivery profile: baseload, peak, off-peak, block hours or other which correspond to the delivery periods of a day.	Free text.	CoD		OK, Taxonomy available?
55	Delivery point or zone	Physical or virtual point where the delivery takes place.	Free text, field of up to 20 characters.	CoD		OK
56	Delivery start date and time	Start date and time of delivery.	ISO 8601 date format.	CoD		OK



	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
57	Delivery end date and time	End date and time of delivery.	ISO 8601 date format.	CoD		OK
58	Border	Identification of the border or border point of a transportation contract.	Free text.	CoD		ok
	<b>Energy</b>			CoD		
59	Daily or hourly quantity	For energy commodities, daily or hourly quantity in MWh which corresponds to the underlying commodity.	Free text.	CoD		OK
	<b>Section 2i - Options</b>	<b>If a UPI is reported and contains all the information below, this is not required to be reported</b>		Opt		
60	Option type	Indicates whether the contract is a call or a put from the reporting counterparty's perspective.	P=Put, C=Call.	Opt		OK
61	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.	Opt		OK
62	Strike price (cap/floor rate)	The strike price of the option.	Numerical digits in the format xxxx.yy.	Opt		OK
	<b>Section 2j - Modifications to the trade report</b>			All		

	FIELD	DETAILS TO BE REPORTED	FORMAT	Applicable to	Available	Comments
63	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.	All		This raises the question on events that trigger reporting of trades.
64	Details of action type	Where field 63 is reported as 'other' the details should be specified here.	Free text.	All		OK