

 Instruction	Number:	I-GEN-02/2021
	Segment:	General
	Date:	12 April 2021
	Effective Date:	22 April 2021
	Replaces:	---
Subject	Reporting Trades to a Trade Repository to meet EMIR's obligations. Completion of the data in the 'Counterparty Data' and 'Common Data' reports.	
Summary	Description of the information to be reported in the fields for EMIR reporting.	

1.- CLARIFICATION ON HOW BME CLEARING WILL FILL IN THE REPORT ON “COUNTERPARTY DATA”

BME Clearing will use the following approach in order to fill in the “Counterparty Data” report. The following description is based on the document “EACH Field Analysis - Counterparty Data” published by EACH.

<http://www.eachorg.com/dam/downloads/documents/131213-each-field-analysis-counterparty-data.pdf>

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
1.1	Reporting timestamp	Date and time of reporting to the TR	ISO 8601 date format/UTC time format YYYY-MM-DD-THH:MM:SSZ	To be populated by TRs on receipt of the report.
1.2	Reporting Counterparty ID	Unique code identifying the reporting counterparty of the contract.	Legal Entity Identifier (LEI) (20 alphanumeric code).	- CCP report: BME Clearing LEI: 5299009QA8BBE200B349 - CM report: CM LEI.
1.3	Type of ID of the other Counterparty	Type of the code to identify the other Counterparty.	“LEI” for Legal Entity Identifier (LEI)= ISO 17442. “CLC” for Client Code.	- CCP report: LEI - CM report: LEI
1.4	ID of the other Counterparty	Unique code identifying the the other counterparty. This field shall be filled from the perspective of the reporting counterparty. In case of a private individual, a client code shall be used in a consistent manner.	Legal Entity Identifier (LEI) (20 alphanumeric code). Client code (up to 50 alphanumeric digits)	- CCP report: CM LEI - CM report: BME Clearing LEI: 5299009QA8BBE200B349
1.5	Country of the other Counterparty	The code of country where the registered office of the other counterparty is located or country of residence in case that the other counterparty is a natural person.	ISO 3166 – 2 character country code	- CCP report: CM 2 character country code - CM report: ES
1.6	Corporate sector of the reporting counterparty	Nature of the reporting counterparty's company activities. If the Reporting Counterparty is a Financial Counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties and applying to that Counterparty.	Taxonomy for Financial Counterparties: A = Assurance C = Credit Institution F = Investment Firm I = Insurance L = Alternative investment fund managed by AIFMs O = Institution for occupational retirement provision R = Reinsurance undertaking U = UCITS (Undertakers for collective investment in	- CCP Report: “Blank” - CM Report: Corporate sector of the CM.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
		If the Reporting Counterparty is a Non-Financial Counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties and applying to that Counterparty. Where more than one activity is reported, the codes shall be populated in order of the relative importance of the corresponding activities, separating them with a "-".	transferable securities) and its management company Taxonomy for Non-Financial Counterparties: 1 = Agriculture, forestry and fishing 2 = Mining and quarrying 3 = Manufacturing 4 = Electricity, gas, steam and air conditioning supply 5 = Water supply, sewerage, waste management and remediation activities 6 = Construction 7 = Wholesale and retail trade, repair of motor vehicles and motorcycles 8 = Transportation and storage 9 = Accommodation and food service activities 10 = Information and communication 11 = Financial and insurance activities 12 = Real estate activities 13 = Professional, scientific and technical activities 14 = Administrative and support service activities 15 = Public administration and defense; compulsory social security 16 = Education 17 = Human health and social work activities 18 = Arts, entertainment and recreation 19 = Other service activities 20 = Activities of households as employers; undifferentiated goods and services – producing activities of households for own use 21 = Activities of extraterritorial organizations and bodies Blank in the case of CCPs and other type of counterparties in accordance with article 1(5) of Regulation (EU) No 648/2012	
1.7	Nature of the reporting counterparty	Indicate if the reporting counterparty is a CCP, a financial, non-financial counterparty or other type of counterparty.	F= Financial counterparty N = Non-financial Counterparty C= Central Counterparty O= Other	- CCP report: "C" - CM report: If the CM is a financial entity "F", if not "N" or "O".
1.8	Broker ID	In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty itself, the reporting counterparty shall identify this broker by a unique code.	Legal Entity Identifier (LEI) (20 alphanumeric code).	
1.9	Reporting submitting 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	Legal Entity Identifier (LEI) (20 alphanumeric code).	- CCP & CM report: Will be left blank when the CCP or CM report. - LEI of the entity doing the delegated reporting, should that be the case.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
1.10	Clearing member ID	In case the reporting counterparty is not a clearing member itself, the clearing member through which the derivative contract is cleared shall be identified in this field by a unique code	Legal Entity Identifier (LEI) (20 alphanumeric code).	CCP & CM report: Will be left blank in both cases.
1.11	Type of ID of the Beneficiary	Type of the code used to identify the Beneficiary.	"LEI" for ISO 17442 Legal Entity Identifier (LEI)	CCP & CM report: "LEI" in both cases.
1.12	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. When the beneficiary or 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 a private individual, by a client code used in a consistent manner as assigned by the legal entity used by the private individual.	Legal Entity Identifier (LEI) (20 alphanumeric code), or up to 50 alphanumeric character client code in the case where the client is not eligible for a Legal Entity Identifier.	- CCP report: BME Clearing's LEI: 5299009QA8BBE200B349 - CM report: LEI of the CM.
1.13	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	- CCP report: "P" - CM report: "P"
1.14	Counterparty side	Identifies whether the reporting counterparty is a buyer or a seller.	B = Buyer S = Seller Populated in accordance with Article 3a Commission Implementing Regulation (EU) 2017/105.	Financial and Energy Segments: From the Counterparty ID perspective (field 2); - "B" on trades where Counterparty ID is buyer or for positions where Counterparty ID is long. - "S" on trades where Counterparty ID is seller and for positions where Counterparty ID is short. For trades in IRS Segment: From Counterparty ID's perspective (field 2); - If the 3 first characters of field "ContractCode", in the CTRADES file, are different from "BSW": - "B" when field "Side", in the CTRADES file, equals 1. - "S" when field "Side", in the CTRADES file, equals 2. - If the 3 first characters of field "ContractCode", in the CTRADES file, are "BSW" (Basis Swap): - "B" when field "Side", in the CTRADES file, equals 2. - "S" when field "Side", in the CTRADES file, equals 1.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
1.15	Directly linked to commercial activity or treasury financing	This field shall be left blank in case the reporting counterparty is a financial counterparty.	Y = Yes N = No	- CCP report: Will be left blank. - CM report: Will be left blank.
1.16	Clearing threshold	This field shall be left blank in case the reporting counterparty is a financial counterparty	Y = Above the threshold. N = Below the threshold.	- CCP report: Will be left blank. - CM report: Will be left blank.
1.17	Value of contract	Mark to market valuation of the contract, or mark to model valuation where applicable	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol, if populated, is not counted as a numerical character.	Financial and Energy Segments: <u>For trades</u> N/A <u>For positions</u> Please refer to section 11 of the Circular.* For trades in IRS Segment: For IRS: Field "NPV" of COPINIRS file. For FRA: Field "NPV" of COPINFRA file.
1.18	Currency the value	The currency used for valuation of the contract	ISO 4217 Currency code, 3 alphabetic digits	Financial and Energy Segments: <u>For trades</u> N/A <u>For positions</u> Please refer to section 11 of the Circular.* For trades in IRS Segment: For IRS: Field "Currency" of COPINIRS file. For FRA: Field "Currency" of COPINFRA file.
1.19	Valuation timestamp	Date and time of the last valuation. For mark-to-market valuation the date and time of publishing of reference prices shall be reported.	ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ.	Financial and Energy Segments: <u>For trades</u> N/A <u>For positions</u> Please refer to section 11 of the Circular.* For trades in IRS Segment: Please refer to section 11 of the Circular.*
1.20	Valuation Type	Indicate whether valuation was performed mark to market, mark to model or provided by the CCP.	M = Mark to market O = Mark to model C = CCP's Valuation	Financial and Energy Segments: <u>For trades and positions</u> C For trades in IRS Segment: For trades C
1.21	Collateralisation	Indicate whether a collateral agreement between the counterparties exists.	U = Uncollateralised PC = Partially collateralized OC = one way collateralized FC = Fully collateralized Populated in accordance with article 3b Commission Implementing Regulation (EU) 2017/105.	<u>For trades</u> N/A <u>For positions</u> - CCP report: U - CM report: OC Please refer to section 12 of the Circular.*
1.22	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	Financial and Energy Segments: <u>For trades</u> N/A <u>For positions</u> Y Please refer to section 12 of the Circular.* For trades in IRS Segment: For trades Y. Please refer to section 12 of the Circular.*

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
1.23	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 52 alphanumeric characters including four special characters: “.-_.” Special characters are not allowed at the beginning and at the end of the code. No space allowed.	Financial and Energy Segments: <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.* For trades in IRS Segment: Please refer to section 12 of the Circular.*
1.24	Initial Margin posted Initial Margin posted	Value of the Initial Margin posted by the reporting counterparty to the other counterparty. Where Initial Margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio. Value of the Initial Margin posted by the reporting counterparty to the other counterparty. Where Initial Margin is posted on a portfolio basis, this field should include the overall value of initial margin posted for the portfolio.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.*. - CCP Report: 0 - CM Report: Addition of field 6 “InitialMargin” of CACCOUNTSETL file of Session minus 1 (T-1) of all accounts cleared by the clearing member. IRS Segment <u>For trades</u> N/A. <u>For positions</u> - CCP Report: 0. CM Report: Field “InitialMargin” of the CTOTALINITIALMARGIN file of Session minus 1 (T-1).
1.25	Currency of the initial margin posted	Specify the currency of initial margin posted. Specify the currency of initial margin posted.	ISO 4217 Currency Code, 3 alphabetical characters. ISO 4217 Currency Code, 3 alphabetical characters.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.*. - Field 5 “Currency of CACCOUNTSETL file. IRS Segment <u>For trades</u> N/A <u>For positions</u> Field “Currency” of the CTOTALINITIALMARGIN file.
1.26	Variation Margin posted	Value of the variation margin posted, including cash settled, by the reporting counterparty to the other counterparty. When variation margin is posted on a portfolio basis, this field should include the overall value of variation margin posted for the portfolio.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.*. - CCP Report: 0 - CM Report: If Addition of field 9 “VariationMargin” of CACCOUNTSETL file of all accounts cleared by the clearing member for Session minus 1 (T-1) is negative, then fill this field with the amount. Else 0. IRS Segment <u>For trades</u> N/A <u>For positions</u> - CCP Report: 0 CM Report: If field “VM” of CTOTALINITIALMARGIN file for Session minus 1 (T-1), is negative, then fill this field with the amount. Else 0.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
1.27	Currency of the variation margin posted	Specify the currency of variation margin posted.	ISO 4217 Currency Code, 3 alphabetical characters.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.* Field 5 "Currency of CACCOUNTSETL file. IRS Segment <u>For trades</u> N/A <u>For positions</u> - Field "Currency" of the CTOTALINITIALMARGIN file.
1.28	Initial Margin received	Value of the Initial Margin received by the reporting counterparty from the other counterparty. Where Initial Margin is received on a portfolio basis, this field should include the overall value of initial margin received for the portfolio.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.* - CCP Report: Addition of field 6 "InitialMargin" of CACCOUNTSETL file of Session minus 1 (T-1) of all accounts cleared by the clearing member. - CM Report: 0 IRS Segment <u>For trades</u> N/A. <u>For positions</u> - CCP Report: Field "InitialMargin" of the CTOTALINITIALMARGIN file of Session minus 1 (T-1). CM Report: 0
1.29	Currency of the initial margin received	Specify the currency of initial margin received.	ISO 4217 Currency Code, 3 alphabetical characters.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.* - Field 5 "Currency of CACCOUNTSETL file. IRS Segment <u>For trades</u> N/A <u>For positions</u> Field "Currency" of the CTOTALINITIALMARGIN file.
1.30	Variation Margin received	Value of the variation margin received, including cash settled, by the reporting counterparty from the other counterparty. When variation margin is received on a portfolio basis, this field should include the overall value of variation margin received for the portfolio.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular.* - CCP Report: 0 - CM Report: If Addition of field 9 "VariationMargin" of CACCOUNTSETL file of all accounts cleared by the clearing member for Session minus 1 (T-1) is positive, then fill this field with the amount. Else 0. IRS Segment <u>For trades</u> N/A <u>For positions</u> - CCP Report: 0 - CM Report: If field 3.5 "VM" of CTOTALINITIALMARGIN file for Session minus 1 (T-1), is positive, then fill this field with the amount. Else 0.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
1.31	Currency of the variation margin received	Specify the currency of variation margin received.	ISO 4217 Currency Code, 3 alphabetical characters.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular. * - CCP Report: Field 5 "Currency of CACCOUNTSETL file. - CM Report: Field 5 "Currency of CACCOUNTSETL file. IRS Segment <u>For trades</u> N/A <u>For positions</u> Field "Currency" of the CTOTALINITIALMARGIN file.
1.32	Excess collateral posted	Value of collateral posted in excess of the required collateral.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular. * - CCP Report: 0 - CM Report: If sum of field 7 "InitialMarginPledged" is higher than sum of field 6 "InitialMargin", of CACCOUNTSETL file for previous session (T-1), of all accounts cleared by the clearing member, then fill this field with the positive difference between both figures, otherwise 0. IRS Segment <u>For trades</u> N/A. <u>For positions</u> - CCP Report: 0 - CM Report: 0
1.33	Currency of the excess collateral posted	Specify the currency of the excess collateral posted.	ISO 4217 Currency Code, 3 alphabetical characters.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular. * - Field 5 "Currency of CACCOUNTSETL file. IRS Segment <u>For trades</u> N/A <u>For positions</u> Field "Currency" of the CTOTALINITIALMARGIN file.
1.34	Excess collateral received	Value of collateral received in excess of the required collateral.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular. * - CCP Report: If sum of field 7 "InitialMarginPledged" is higher than sum of field 6 "InitialMargin", of CACCOUNTSETL file for previous session (T-1), of all accounts cleared by the clearing member, then fill this field with the positive difference between both figures, otherwise 0. - CMP Report: 0 IRS Segment <u>For trades</u> N/A. <u>For positions</u> - CCP Report: 0

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012	Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
			- CM Report: 0
1.35	Currency of the excess collateral received	Specify the currency of the excess collateral received.	Financial and Energy Segments <u>For trades</u> N/A <u>For positions</u> Please refer to section 12 of the Circular. * - Field 5 "Currency of CACCOUNTSETL file. IRS Segment <u>For trades</u> N/A <u>For positions</u> Field "Currency" of the CTOTALINITIALMARGIN file.

2.- CLARIFICATION ON HOW BME CLEARING WILL FILL IN THE REPORT ON “COMMON DATA”

BME Clearing will use the following approach in order to fill in the “Common Data” report. The following description is based on the document “EACH Field Analysis - Common Data” published by EACH. Please, bear in mind that XRolling product is part of the Financial Derivatives segment.

<http://www.eachorg.com/dam/downloads/documents/131213-each-field-analysis-common-data.pdf>

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012	Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
Section 2a – Contract type			All contracts
2.1	Contract type	Each reported contract shall be classified according to its type.	CD = Financial contracts for difference FR = Forward rate agreements FU = Futures FW = Forwards OP = Option SB = Spreadbet SW = Swap ST = Swapoption OT = Other Financial Derivatives and Energy Segments Futures FU Options OP Energy Swaps SW xRolling FX: FU IRS Segment - For IRS: SW - For FRA: FR
2.2	Asset class	Each reported contract shall be classified according to the asset class it is based on.	CO = Commodity CR = Credit CU = Currency EQ = Equity IR = Interest rate Financial Derivatives Segment EQ except the “bono contract” which is IR and XRolling FX which is CU Energy Segment CO IRS Segment IR
Section 2b – Contract Information			All contracts
2.3	Product classification type	The type of relevant product classification	C= CFI U = UPI C
2.4	Product classification	For products identified through ISIN or All, Classification of Financial Instruments (CFI) code shall be specified. For products for which ISIN or All are not available, endorsed Unique Product Identified (UPI) shall be specified. Until UPI is endorsed those products shall be classified with CFI code.	ISO 10692 CFI, 6 characters alphabetic code. Endorsed UPI. Financial Derivatives and Energy Segments Official CFI Code, Field 21 of file CCONTRTYP (version 9.95). IRS Segment - For OIS: SRHCSC. - For Zero Coupon: SRZCSC. - For Fixed-Floating: SRXXSC. -For Basis Swap: SRAXSC. -For FRA: JRIXFC.
2.5	Product identification type	The type of relevant product identification	Specify the applicable identification: I = ISIN A = All Financial Derivatives and Energy Segments I IRS Segment Blank

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.6	Product identification	The product shall be identified through ISIN or All.	For product identifier type I: ISO 6166 ISIN 12 characters alphanumerical code. For product identifier type A: Complete All code in accordance with Article 4(8) Commission Implementing Regulation (EU) 2017/105.	Financial Derivatives and Energy Segments ISIN of the product. See Field 16 (ISINCode) of CCONTRACTS file. IRS Segment Blank
2.7	Underlying identification type	The type of relevant underlying identifier	I = ISIN A = All U = UPI B = Basket X = Index	Financial Derivatives Segment Stock Derivatives: "I" Index Derivatives: "X" The 'Bono' Future "I" xRolling FX: "I" Energy Segment Blank IRS Segment Blank
2.8	Underlying identification	The direct underlying shall be identified by using a unique identification based on its type. In case of baskets composed, among others, of financial instruments traded in a trading venue, only financial instruments traded in a trading venue shall be specified.	For underlying identification type I: ISO 6166 ISIN 12 characters alphanumerical code For underlying identification type A: complete All code in accordance with Article 4(8) Commission Implementing Regulation (EU) 2017/105. For underlying identification type U: UPI For underlying identification type B: all individual components identification through ISIN or complete All code in accordance with Article 4(8). Identifiers of individual components shall be separated with a dash "-". For underlying identification type X: ISO 6166 ISIN if available, otherwise full name of the index as assigned by the Index provider.	Financial Derivatives and Energy Segments Future on the Bono will be reported "ES0SBN110007". For the rest of products, ISIN of the underlying: Obtain field 5 "ContractSubgroupUnderlying" of CCONTRGRP, obtain afterwards ISIN of this underlying (field 16 "ISINCode" of file CCONTRACTS). IRS Segment Blank
2.9	Notional currency 1	The currency of the notional amount. In the case of an interest rate or currency derivative contract, this will be notional currency of leg 1.	ISO 4217 Currency code, 3 alphabetical characters	xRolling FX: BaseCurrency, field 23 of CCONTRTYP file. For the rest of products Currency, field 8 of file CCONTRTYP. Also field 16 of file CTRADES can be used.
2.10	Notional currency 2	The currency of the notional amount. In the case of an interest rate or currency derivative contract, this will be the notional currency of leg 2.	ISO 4217 Currency code, 3 alphabetical characters	xRolling FX: Currency, field 8 of CCONTRTYP file. For the rest of products Will be left blank.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.11	Deliverable currency	The currency to be delivered.	ISO 4217 Currency code, 3 alphabetical characters	xRolling FX: SettlCurrency, field 24 of CCONTRTYP file. For the rest of products Currency, field 8 of file CCONTRTYP. Also field 16 of file CTRADES can be used.
Section 2c – Details on the transaction				All contracts
2.12	Trade ID	Until global UTI is available, Unique Trade ID agreed with the other counterparty	Until global UTI is available, up to 52 alphanumerical character code including four special characters “.-_.” Special characters are not allowed at the beginning and at the end of the code. No space allowed.	<u>For trades</u> UTI, field 32 of file CTRADES. Please refer to section 3 of the Circular. * <u>For positions</u> UTI, field 8 of file CCPPPOSITIONEMIR. Please refer to section 3 of the Circular. *
2.13	Report Tracking number	A unique number for the group of reports which relate to the same execution of a derivative contract	An alphanumeric field up to 52 characters	Financial Derivatives and Energy Segments <u>For trades</u> InitialTradeID, field 21 of the CTRADES file. For Trades in IRS Segment Field “Approved Trade Source Trade Id- BETA” of CTRADES file.
2.14	Complex trade component ID	Identifier, internal to the reporting firm, to identify and link all the reports related to the same derivative contract composed of a combination of derivative contracts. The code must be unique at the level of the counterparty to the group of transaction reports resulting from the derivative contract. Field applicable only where a firm executes a derivative contract composed of two or more derivatives contracts and where this contract cannot be adequately reported in a single report.	An alphanumeric field up to 35 characters	Blank in all cases

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2.15	Venue of execution	The venue of execution shall be identified by a unique code for this venue. Where a contract was concluded OTC and the respective instrument is admitted to trading or traded on a trading venue, MIC code "XOFF" shall be used. Where a contract was concluded OTC, and the respective instrument is not admitted to trading or traded on a trading venue, MIC code "XXXX" shall be used.	ISO 10383 Market Identifier code (MIC), 4 alphanumeric characters, in accordance with Article 4(b) Commission Implementing Regulation (EU) 2017/105.	Financial Derivatives and Energy Segments: <u>For trades and positions</u> XMRV for C2. XMXF for CD. XMPW for C7. For trades in IRS Segment: "XXXX"
2.16	Compression	Identify whether the contract results from a compression operation as defined in Article 2(1)(47) of Regulation (EU) No 600/2014.	Y = If the contract results from compression N = If the contract does not result from compression	Financial Derivatives and Energy Segments: <u>For Trades:</u> "N" <u>For Positions:</u> "Y" For trades in IRS Segment: Please refer to section 9 of the Circular. *
2.17	Price/rate	The price per derivative excluding, where applicable, commission and accrued interest.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character. In case the price is reported in percent values it should be expressed as percentage where 100% is represented as "100".	Financial Derivatives and Energy Segments: <u>For Trades:</u> Price, field 10 of file CTRADES. <u>For Positions:</u> Daily settlement price (SettlPrice, field 8 of the CCONTRSTAT file). For trades in IRS Segment: "999999999999.9999"
2.18	Price notation	The manner in which the price is expressed.	U = Units P = Percentage Y = Yield	Financial Derivatives Segment U except the 'Bono' Future which is 'P' Energy Segments U IRS Segment X
2.19	Currency of price	The currency in which the Price/rate is denominated.	ISO 4217 Currency code, 3 alphabetic characters	In all cases If field 2.18 has been populated with U, then Field Currency of CTRADES file. Otherwise blank.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.20	Notional	The reference amount from which contractual payments are determined. In case of partial terminations, amortizations and in case of contracts where the notional, due to the characteristics of the contract, varies over time, it shall reflect the remaining notional after the change took place.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Financial Derivatives and Energy Segments: <u>For Trades:</u> GrossTradeAmount, field 29 of file CTRADES. In absolute value <u>For Positions:</u> The result of multiplying Quantity (field 16 of this table) times the daily settlement price (SettlPrice, field 8 of the CCONTRSTAT file) times the Price Multiplier (field 15 of this table) In absolute value For trades in IRS Segment: Field "Notional" of CTRADES file. As absolute value.
2.21	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 the contract.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial Derivatives and Energy Segments: PriceMultiplier, field 6 of file CCONTRTYP. For trades in IRS Segment: 1
2.22	Quantity	Number of contracts included in the report. For spread bets, the quantity shall be the monetary value wagered per point movements in the direct underlying financial instrument.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	Financial Derivatives and Energy Segments: <u>For Trades:</u> Quantity, field 11 of file CTRADES <u>For Positions:</u> Position, field 11 of file CCPPOSITIONEMIR For trades in IRS Segment: 1
2.23	Up-front payment	Amount of any up-front payment the reporting counterparty made or received.	Up to 20 numerical characters including decimals. The negative symbol to be used to indicate that the payment was made, not received. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Financial Derivatives and Energy Segments: 0 For trades in IRS Segment: Sum of fields "Amount" of a trade from file CCONSIDERATIONS
2.24	Delivery Type	Indicates whether the contract is settled physically or in cash.	C = Cash P = Physical O = Optional for counterparty or when determined by a third party	Financial Derivatives and Energy Segments: Field 17 'SettMethod' of the CCONTRTYP file. For trades in IRS Segment: 'C'

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.25	Execution timestamp	Date and time when the contract was executed	ISO 8601 date format / UTC time format YYYY-MM-DD- Thh:mm:ssZ	Financial Derivatives and Energy Segments: <u>For trades:</u> Execution Time, field 27 of file CTRADES. <u>For Positions:</u> SessionDate, field 1 of file CCPPPOSITIONEMIR & 23:59:00 UTC. For trades in IRS Segment: Field "Initial Trading datetime" from file CTRADES
2.26	Effective date	Date when obligations under the contract come into effect.	ISO 8601 date format YYYY-MM-DD	Financial Derivatives and Energy Segments Session Date For trades in IRS Segment If Session Date > field Effective Date in file CREGISTER, then Session Date. Otherwise, field Effective Date in file CREGISTER.
2.27	Maturity date	Original date of expiry of the reported contract. An early termination shall not be reported in this field.	ISO 8601 date format YYYY-MM-DD	Financial Derivatives and Energy Segments: Maturity Date, field 7 of file CCONTRACTS. For trades in IRS Segment: Field "Maturity date" of from file CTRADES
2.28	Termination date	Termination date in the case of an early termination of the reported contract	ISO 8601 date format YYYY-MM-DD	Financial Derivatives and Energy Segments: <u>For trades:</u> N/A <u>For Positions:</u> N/A For trades in IRS Segment: For Z type (netting) or C type (cancellation), Session Date.
2.29	Settlement date	Date of settlements of the underlying. If more than one, further fields may be used.	ISO 8601 date format YYYY-MM-DD	Financial Derivatives and Energy Segments: Maturity Date, field 7 of file CCONTRACTS. For trades in IRS Segment: Field "Payment date" from file CCOUPONS. There may be several Payment dates.
2.30	Master Agreement type	Reference to any master agreement, if existent (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement, etc.)	Free text, field of up to 50 characters, identifying the name of the Master Agreement used, if any	N/A
2.31	Master Agreement version	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, etc.).	ISO 8601 date in the format YYYY	N/A

Section 2d – Risk mitigation / reporting

All contracts

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.32	Confirmation timestamp	Date and time of the confirmation, as set out in Article 12 of Commission Delegated Regulation (EU) n° 149/2013.	ISO 8601 date format / UTC time format YYYY-MM-DD-Thh:mm:ssZ	Same data as in field 2.36 of this table (marks the time of clearing)
2.33	Confirmation means	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.	Y = Non-electronically confirmed N = Non-confirmed E = Electronically confirmed	"E"
Section 2e – Clearing				All contracts
2.34	Clearing obligation	Indicates, whether the reported contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation and both counterparties to the contract are subject to the clearing obligation under Regulation (EU) n° 648/2012, as of the time of execution of the contract.	Y = Yes N = No	Financial Derivatives and Energy Segments: For the moment "N" on all products. For trades in IRS Segment: "Y"
2.35	Cleared	Indicates whether Clearing has taken place	Y = Yes N = No	"Y"
2.36	Clearing timestamp	Time and date when clearing took place.	ISO 8601 date format / UTC time format YYYY-MM-DD-Thh:mm:ssZ	Financial Derivatives and Energy Segments: <u>For Trades:</u> RegDate, field 18 of file CTRADES & RegTime, field 19 of file CTRADES. <u>For Positions:</u> SessionDate, field 1 of file CCPPOSITIONEMIR & 23:59:00 UTC. For trades in IRS Segment: Field "RegTimestamp" from file CTRADES
2.37	CCP	In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.	ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code	BME Clearing's LEI: 5299009QA8BBE200B349
2.38	Intragroup	Indicates whether the contract was entered into an intragroup transaction, defined in Article 3 of Regulation (EU) n° 648/2012	Y = Yes N = No	"N"
Section 2f – Interest Rates				Interest rate derivatives

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.39	Fixed rate of leg 1	An indication of the fixed rate leg 1 used, if applicable	Up to 10 numerical characters including decimals. Expressed as percentage where 100% is represented as "100". The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment: For all trades except FRAs, if in the CREGISTER file the field "LEG Type A" = FIX, then field rate "Rate A", otherwise blank. For FRAs, N/A.
2.40	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, if applicable	Up to 10 numerical characters including decimals. Expressed as percentage where 100% is represented as "100". The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment: For all trades except FRAs, if in the CREGISTER file the field "LEG Type B" = FIX, then field rate "Rate B", otherwise blank. For FRAs, field "FRAFixedRate" of COPINFRA file.
2.41	Fixed rate day count leg 1	The actual number of days in the relevant fixed rate leg 1 payer calculation period, if applicable.	Numerator/Denominator where both Numerator and Denominator are numerical characters or alphabetic expression "Actual", e.g. 30/360 or Actual/365	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field "LEG Type A" = FIX, then field rate "Day Count Fraction A", otherwise blank. For FRAs, N/A.
2.42	Fixed rate day count leg 2	The actual number of days in the relevant fixed rate leg 2 payer calculation period, if applicable.	Numerator/Denominator where both Numerator and Denominator are numerical characters or alphabetic expression "Actual", e.g. 30/360 or Actual/365	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field "LEG Type B" = FIX, then field rate "Day Count Fraction B", otherwise blank. For FRAs, field "Day Count Fraction" of COPINFRA file.
2.43	Fixed rate payment frequency leg 1 – time period	Time period describing frequency of payments for the fixed rate leg 1, if applicable.	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment For all trades except FRAs, if in the COPINIRS file the field "LEG Type A" = FIX, then - If Zero Coupon Swaps = 'Y' - Else, last character of field "Payment Period A", otherwise blank. For FRAs, N/A.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.44	Fixed rate payment frequency leg 1 – multiplier	Multiplier of the time period describing frequency of payments for the fixed rate leg 1, if applicable.	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment For all trades except FRAs, if in the COPINIRS file the field "LEG Type A" = FIX, then - If Zero Coupon Swaps = '0' - Else, first character of field "Payment Period A", otherwise blank. For FRAs, N/A.
2.45	Fixed rate payment frequency leg 2 – time period	Time period describing frequency of payments for the fixed rate leg 2, if applicable.	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all except FRAs, if in the COPINIRS file the field "LEG Type B" = FIX, then - If Zero Coupon Swaps = 'Y' - Else, last character of field "Payment Period B", otherwise blank. For FRAs, N/A.
2.46	Fixed rate payment frequency leg 2 – multiplier	Multiplier of the time period describing frequency of payments for the fixed rate leg 2, if applicable.	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all except FRAs, if in the COPINIRS file the field "LEG Type B" = FIX, then - If Zero Coupon Swaps = '0' - Else, first character of field "Payment Period B", otherwise blank. For FRAs, N/A.
2.47	Floating rate payment frequency leg 1 – time period	Time period describing frequency of payments for the fixed rate leg 1, if applicable.	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment For all except FRAs, if in the COPINIRS file the field "LEG Type A" = FL, then - If Zero Coupon Swaps = 'Y' - Else, last character of field "Payment Period A", otherwise blank. For FRAs, N/A.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.48	Floating rate payment frequency leg 1 – multiplier	Multiplier of the period describing frequency of payments for the floating rate leg 1, if applicable.	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all except FRAs, if in the COPINIRS file the field “LEG Type A” = FL, then - If Zero Coupon Swaps = ‘0’ - Else, first character of field “Payment Period A”, otherwise blank. For FRAs, N/A.
2.49	Floating rate payment frequency leg 2 – time period	Time period describing frequency of payments for the floating rate leg 2, if applicable.	Time period describing how often the counterparties exchange payments, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all except FRAs, if in the COPINIRS file the field “LEG Type B” = FL, then - If Zero Coupon Swaps = ‘Y’ - Else, last character of field “Payment Period B”, otherwise blank. For FRAs, N/A.
2.50	Floating rate payment frequency leg 2 – multiplier	Multiplier of the time period describing frequency of payments for the floating rate leg 2, if applicable.	Integer multiplier of the time period describing how often the counterparties exchange payments. Up to 3 numerical characters.	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all except FRAs, if in the COPINIRS file the field “LEG Type B” =FL, then - If Zero Coupon Swaps = ‘0’ - Else, first character of field “Payment Period B”, otherwise blank. For FRAs, N/A.
2.51	Floating rate reset frequency leg 1 – time period	Time period describing frequency of floating rate leg 1 resets, if applicable.	Time period describing how often the counterparties reset the floating rate, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment For all except FRAs, if in the CREGISTER file the field “LEG Type A” =FL, then field rate “IndexTenor A Period”, otherwise blank. For FRAs, in the file COPINFRA field “IndexTenor A Period”.
2.52	Floating rate reset frequency leg 1 – multiplier	Multiplier of the period describing frequency of floating rate leg 1 resets, if applicable.	Integer multiplier of the time period describing how often the counterparties reset the floating rate. Up to 3 numerical characters.	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field “LEG Type A” =FL, then field rate “IndexTenor A PeriodMultiplier”, otherwise blank. For FRAs, in the file COPINFRA field “IndexTenor A Period Multiplier”.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.53	Floating rate reset frequency leg 2 – time period	Time period describing frequency of floating rate leg 2 resets, if applicable.	Time period describing how often the counterparties reset the floating rate, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field “LEG Type B” =FL, then field rate “IndexTenor B Period”, otherwise blank. For FRAs, N/A.
2.54	Floating rate reset frequency leg 2 – multiplier	Multiplier of the period describing frequency of floating rate leg 2 resets, if applicable.	Integer multiplier of the time period describing how often the counterparties reset the floating rate. Up to 3 numerical characters.	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field “LEG Type B” =FL, then field rate “IndexTenor B PeriodMultiplier”, otherwise blank. For FRAs, N/A.
2.55	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, “EONA” – EONIA “EONS” – EONIA SWAP “EURI” – EURIBOR “EUUS” – EURODOLLAR ...	Financial Derivatives and Energy Segments: N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field “LEG Type A” = FL and field “Index A” is “EONIA”, then “EONA”, if in the CREGISTER file the field “LEG Type A”=FL and field “Index A” is not “EONIA”, then “EURI”, otherwise blank. For FRAs, “EURI”.
2.56	Floating rate reference period leg 1 – time period	Time period describing the reference period for the floating rate of leg 1	Time period describing reference period, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field “LEG Type A” =FL, then field rate “IndexTenor A Period”, otherwise blank. For FRAs, in the file COPINFRA field “IndexTenor A Period”.
2.57	Floating rate reference period leg 1 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 1.	Integer multiplier of the time period describing the reference period. Up to 3 numerical characters.	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field “LEG Type A” =FL, then field rate “IndexTenor A PeriodMultiplier”, otherwise blank. For FRAs, in the file COPINFRA field “IndexTenor A Period Multiplier”.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.58	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, "EONA" – EONIA "EONS" – EONIA SWAP "EURI" – EURIBOR "EUUS" – EURODOLLAR ...	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field "LEG Type B"=FL and field "Index B" is "EONIA", then "EONA", if in the CREGISTER file the field "LEG Type B"=FL and field "Index B" is not "EONIA", then "EURI", otherwise blank. For FRAs, N/A.
2.59	Floating rate reference period leg 2 – time period	Time period describing the reference period for the floating rate of leg 2	Time period describing reference period, whereby the following abbreviations apply: Y = Year M = Month W = Week D = Day	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field "LEG Type B" =FL, then field rate "IndexTenor B Period", otherwise blank. For FRAs, N/A.
2.60	Floating rate reference period leg 2 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 2.	Integer multiplier of the time period describing the reference period. Up to 3 numerical characters.	Financial Derivatives and Energy Segments N/A For trades in IRS Segment For all trades except FRAs, if in the CREGISTER file the field "LEG Type B" =FL, then field rate "IndexTenor B PeriodMultiplier", otherwise blank. For FRAs, N/A.
Section 2g – Foreign Exchange				Currency derivatives
2.61	Delivery Currency 2	The cross currency, if different from the currency of delivery.	ISO 4217 Currency code, 3 alphabetic digits	Financial Derivatives and Energy Segments xRolling: N/A Rest of products: N/A IRS Segment N/A
2.62	Exchange rate 1	The exchange rate as of the date and time when the contract was concluded. It shall be expressed as a price of base currency in the quoted currency.	Up to 10 numerical digits including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Financial Derivatives and Energy Segments xRolling: Trades: field 10 of CTRADES file. Positions: SettPrice, field 8 of CCONTRSTAT file. Rest of products: N/A IRS Segment N/A

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.63	Forward exchange rate	Forward exchange rate as agreed between the counterparties in the contractual agreement. It shall be expressed as a price of base currency in the quoted currency.	Up to 10 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Financial Derivatives and Energy Segments N/A IRS Segment N/A
2.64	Exchange rate basis	Quote base for exchange rate.	Two ISO 4217 currency codes separated by "/". First currency code shall indicate the base currency, and the second currency code shall indicate the quoted currency.	Financial Derivatives and Energy Segments xRolling: First 3 characters of field ContractCode, followed by "/" and the last 3 characters of the same field (field 3 of CCONTRACTS file). Rest of products: N/A IRS Segment N/A
Section 2h – Commodities and emission allowances				Commodity and emission allowances derivatives
2.65	Commodity base	Indicates the type of commodity underlying the contract.	AG = Agricultural EN = Energy FR = Freights ME = Metals IN = Index EV = Environmental EX = Exotic OT= Other	Energy Segment: "EN" Financial Derivatives and IRS Segments: "N/A"
2.66	Commodity details	Details of the particular commodity beyond field 65.	<i>Agricultural</i> GO = Grains oilseeds DA = Dairy LI = Livestock FO = Forestry SO = Softs SF = Seafood OT = Other <i>Energy</i> OI = Oil NG = Natural Gas CO = Coal EL = Electricity IE = Inter-energy OT = Other <i>Freights</i> DR = Dry WT = Wet OT = Other <i>Metals</i> PR = Precious NP = Non-precious <i>Environmental</i> WE = Weather EM = Emissions OT = Other	Energy Segment: "EL" Financial Derivatives and IRS Segments: "N/A"
Energy				
2.67	Delivery point or zone	Delivery point(s) or market area(s).	EIC code, 16 character alphanumeric code. Repeatable field.	Energy Segment: "10YES-REE-----0" Financial Derivatives and IRS Segments: "N/A"

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.68	Interconnection Point	Identification of the border(s) or border point(s) of a transportation contract.	EIC code, 16 character alphanumeric code.	Energy Segment: XXXXXXXXXXXXXXXXXX Financial Derivatives and IRS Segments: N/A
2.69	Load type	Identification of the delivery profile.	Repeatable section of fields 50-54 to identify the production delivery profile which correspond to the delivery periods of a day BL = Base Load PL = Peak Load OP = Off-Peak BH = Hour/Block Hours SH= Shaped GD= Gas Day OT = Other	Energy Segment: "BL" if "01" or "02" "PL" if "11" or "12" of field ContractSubgroupCode, field 3 on file CCONTRTYP or field 4 of file CCONTRACTS. Financial Derivatives and IRS Segments: "N/A"
2.70	Load Delivery intervals	The time interval for each block or shape	hh:mmZ	Energy Segment 01:00Z Financial Derivatives and IRS Segments N/A
2.71	Delivery start date and time	Start date and time of delivery.	ISO 8601 date format / UTC time format YYYY-MM-DD-Thh:mm:ssZ	Energy Segment: Field 17 "StartMaturityMonthYear", of CCONTRACTS file. If field 69 of this table is BL add 23.59.59 for the hourly information. If field 69 of this table is PL add 08.00.00 for the hourly information. Financial Derivatives and IRS Segments: "N/A"
2.72	Delivery end date and time	End date and time of delivery.	ISO 8601 date format / UTC time format YYYY-MM-DD-Thh:mm:ssZ	Energy Segment: Field 18 "EndMaturityMonthYear", of CCONTRACTS file. If field 69 of this table is BL add 23.59.59 for the hourly information. If field 69 of this table is PL add 21.59.59 for the hourly information. Financial Derivatives and IRS Segments: "N/A"
2.73	Duration	The duration of the delivery period	N = Minutes H = Hour D = Day W = Week M = Month Q = Quarter S = Season Y = Annual O = Other	Energy Segment Field 19 "Periodicity" of CCONTRTYP file. The following products need to be changed: When full week products (K), Week-end products (E) or Business week products (B), then indicate "W". Financial Derivatives and IRS Segments N/A

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.74	Days of the week	The days of the week of the delivery	WD = Weekdays WN = Weekend MO = Monday TU = Tuesday WE = Wednesday TH = Thursday FR = Friday SA = Saturday SU = Sunday Multiple values separated by "/" are permitted.	Energy Segment If field 2.69 is BL, then If field 2.73 is: "Y", "Q" or "M", - then WD/WN. If field 2.73 is: W, then - If Field 19 "Periodicity" of CCONTRTYP file. o is K, then fill with WD/WN o is E, then fill with WN. o is B, then fill with WD if field 2.73 is D, convert the day of the daily contract into the day of the week. If field 2.69 is PL, then If field 2.73 is: "Y", "Q", "M" or "W"; then "WD". If field 73 is D, convert the day of the daily contract into the day of the week. Financial Segments N/A
2.75	Delivery capacity	Delivery capacity for each delivery interval specified in field 70.	Up to 20 numerical digits including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Energy Segment Field 6 "Price Multiplier" of file CCONTRTYP. Financial Segments N/A
2.76	Quantity Unit	Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.	KW KWh/h KWh/d MW MWh/h MWh/d GW GWh/h GWh/d ...	Energy Segment: "MW" Financial Derivatives and IRS Segments: "N/A"
2.77	Price/time interval quantities	If applicable, price per delivery time interval.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character.	Energy Segment: In C7 same as Field 2.17 (Price/Rate) of this file Financial Derivatives and IRS Segments: "N/A"

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
Section 2i - Options				Contracts that contain an option
2.78	Option type	Indication as to whether the derivative contract is a call (right to purchase a specific underlying asset) or a put (right to sell a specific underlying asset) or whether it cannot be determined whether it is a call or a put at the time of execution of the derivative contract ... In case of Caps and Floors it shall be: - "Put" in case of a Floor. - "Call" in case of a Cap.	C = Call P = Put O = where it cannot be determined whether it is a call or a put.	Financial Derivatives Segment: Field 18 "PutorCall" of file CCONTRTYP ¹ . Energy and IRS Segments: "N/A"
2.79	Option exercise style	Indicates whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).	A = American B = Bermudan E = European S = Asian More than one value is allowed.	Financial Derivatives Segment: If answered with a "C" or a "P" on field 2.78, then: Field 16 "ExerciseStyle" of file CCONTRTYP. Energy and IRS Segments: "N/A"
2.80	Strike price (cap/floor rate)	The strike price of the option.	Up to 20 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot. The negative symbol is not counted as a numerical character. Where the strike price is reported in percentage values, it should be expressed as percentage where 100% is represented as "100"	Financial Derivatives Segment: If answered with a "C" or a "P" on field 2.78, then Strikeprice, field 6 of file CCONTRACTS. Energy and IRS Segments: "N/A"
2.81	Strike price notation	The manner in which the strike price is expressed.	U = Units P = Percentage Y = Yield	Financial Derivatives Segment: If answered with a "C" or a "P" on field 78, then U N/A for the remaining cases. Energy and IRS Segments: N/A
2.82	Maturity date of the underlying	In case of swaptions, maturity date of the underlying swap.	ISO 8601 date in the format YYYY-MM-DD	N/A
Section 2j – Credit Derivatives				Credit Derivatives

¹ CCONTRTYP file has been modified to simplify the implementation for Members.

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.83	Seniority	Information on the seniority in case of contract on index or on a single name entity	SNDB = Senior, such as Senior Unsecured Debt (Corporate/Financial), Foreign Currency Sovereign Debt (Government) SBOD = Subordinated, such as Subordinated or Lower Tier 2 Debt (Banks), Junior Subordinated or Upper Tier 2 Debt (Banks) OTHR = Other, such as Preference Shares or Tier 1 Capital (Banks) or other credit derivatives.	N/A
2.84	Reference entity	Identification of the underlying reference entity	ISO 3166 – 2 character country code or ISO 3166-2 – 2 character country code followed by dash "-" and up to 3 alphanumeric character country subdivision code or ISO 17442 Legal Entity Identifier (LEI) 20 alphanumeric character code	N/A
2.85	Frequency of payments	The frequency of payment of the interest rate or coupon.	MNTH = Monthly QURT = Quarterly MIAN = Semi-annually YEAR = Yearly	N/A
2.86	The calculation basis	The calculation basis of the interest rate.	Numerator/Denominator where both Numerator and Denominator are numerical characters or alphabetic expression "Actual", e.g. 30/360 or Actual/365	N/A
2.87	Series	The series number of the composition of the index if applicable.	Integer field up to 5 characters	N/A
2.88	Version	A new version of a series is issued if one of the constituents defaults and the index has to be re-weighted to account for the new number of total constituents within the index.	Integer field up to 5 characters	N/A
2.89	Index factor	The factor to apply to the Notional (Field 20) to adjust it to all the previous credit events in that Index series. The figure varies between 0 and 100.	Up to 10 numerical characters including decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	N/A
2.90	Tranche	Indication whether the a derivative contract is tranching.	T = Tranching U = Untranching	N/A

Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
2.91	Attachment point	The point at which losses in the pool will attach to a particular tranche.	Up to 10 numerical characters including decimals expressed as a decimal fraction between 0 and 1. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	N/A
2.92	Detachment point	The point beyond which losses do not affect the particular tranche.	Up to 10 numerical characters including decimals expressed as a decimal fraction between 0 and 1. The decimal mark is not counted as a numerical character. If populated, it shall be represented by a dot.	N/A
Section 2k – Modifications to the contract				All contracts

2.93	Action type	Whether the report contains: - A derivative contract or post-trade event for the first time, in which case it will be identified as 'new'; - A modification to the terms of details of a previously reported derivative contract, but not a correction of a report, in which case it will be identified as 'modify'. This includes an upgrade to a previous report that is showing a position in order to reflect new trades included in that position; - A cancellation of a wrongly submitted entire report, in case the contract never came into existence or was not subject to Regulation (EU) No 648/2012 reporting requirements but was reported to a trade repository by mistake, in which case it will be identified as 'error'; - An early termination of an existing, in which case it will be identified as 'early termination'; - A previously submitted report contains erroneous data fields, in which case the report correcting the erroneous data fields of the previous report shall be identified as "correction", - A compression of the reported contract, in which case it will be identified as 'compression'; - An update of a contract valuation or collateral, in which case it will	N = New M = Modify E = Error C = Early Termination R = Correction Z = Compression V = Valuation update P = Position component	Will depend on action type. Please refer to section 6 of the Circular. *
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Field CDR (EU) n° 148/2013 & CIR (EU) n° 1247/2012		Details to be reported CDR (EU) n° 148/2013	Format CIR (EU) n° 1247/2012	Clarification on CCP report vs CM
		be identified as 'valuation update'; - A derivative contract that is to be reported as a new trade and also included in a separate position report on the same day, in which case it will be identified as a "position component". This value will be equivalent to reporting a new trade followed by an update to that report showing it as compressed.		
2.94	Level	Indication whether the report is done at trade or position level. Position level report can be used only as a supplement to trade level reporting to report post-trade events and only if the individual trades in fungible products have been replaced by the position	T = Trade P = Position	Financial Derivatives and Energy Segments For trades: T For Positions: P For trades in IRS Segment T

* The Circular referred to throughout this Instruction is C-GEN-09/2021 'Notification of Transactions to a Trade repository to comply with EMIR obligations' or that replacing it.