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Disclaimer: the information contained in this document is subject to change in accordance with the discussions and views of the industry participants and evolving trading standards and practices. As such, parties should refer to the latest version of the document.

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#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
				Trade	**Position**		
	TABLE 1 - Counterparty Data						
1	Reporting timestamp	Date and time of reporting to the repository	ISO 8601 date format / UTC time format.	Y	Y	To be provided by TR upon receipt of report.	15-Jul
2	Counterparty ID	Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	To be populated with the pre-LEI.	06-Dec
3	ID of the other C/P	Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	As per ESMA Q&A 5 August: When reporting clients who are individuals a client code can be used otherwise the client must have a valid interim LEI. The granularity of the LEI will be at the legal entity level and not the branch/desk level.	30-Oct
4	Name of C/P	Corporate name of C/P, i.e. name of financial C/P; nonfinancial C/P; or individual.	100 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).	Y	Y	As above	30-Oct
5	Domicile of C/P	Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	500 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).	Y	Y	As above. FOA Operations WG and CCPs interpretation is that this is the address on the certificate of incorporation.	30-Oct
6	Corporate sector of C/P	Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information.	Taxonomy: A=Assurance undertaking authorised in accordance with Directive 2002/83/EC; C=Credit institution authorised in accordance with Directive 2006/48/EC; F=Investment firm in accordance with Directive 2004/39/EC; I=Insurance undertaking authorised in accordance with Directive 73/239/EEC; L=Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EU; O=Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC; R=Reinsurance undertaking authorised in accordance with Directive 2005/68/EC; U=UCITS and its management company, authorised in accordance with Directive 2009/65/EC; or blank in case of coverage by Legal Entity Identifier (LEI) or in case of non-financial counterparties.	Y	Y	As above. Note: Corporate sector is not part of the Pre-LEI, so it must be populated if Pre-LEI is used.	30-Oct
7	Financial or non-financial nature of C/P	Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with Article 2(8,9)of Regulation (EU) No 648/2012.	F=Financial Counterparty, N = Non-Financial Counterparty	Y	Y		02-May
8	Broker ID	In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty, the reporting counterparty shall identify this broker by a unique code. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	N	Populate as required. Industry view that legally EB and CB operate predominantly in principal capacity. (Related to field 11)	06-Jan

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#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
9	Reporting entity ID	In case the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise this field shall be left blank. In case of an individual, a client code shall be used, as assigned by the legal entity used by the individual counterparty to execute the trade.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	Only applicable under delegation - delegatee to populate. Blank otherwise.	02-May
10	Clearing member ID	In case the reporting counterparty is not a clearing member, its clearing member shall be identified in this field by a unique code. In case of an individual, a client code, as assigned by the CCP, shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	Agreement that this field will indicate that a trade / execution is given up for clearing. Will be left blank for full service executions or position reporting as the reporting CP will also be the clearing member As per ESMA Q&A 5 August: For Clearing Members, the Clearing Member field (10) to be populated with the same as the Counterparty (2) for ETD. Both Trades and Positions.	28-Aug
11	Beneficiary ID	The party subject to the rights and obligations arising from the contract. Where the transaction is executed via a structure, such as a trust or fund, representing a number of beneficiaries, the beneficiary should be identified as that structure. If the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of individuals, by a client code as assigned by the legal entity used by the individual.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	Y	Populated only if reporting party acts in agency capacity. Blank otherwise. (Related to field 8) As per ESMA Q&A 5 August: Unless reporting Counterparty is acting as Agent then Beneficiary (11) should be same as Counterparty (2) for ETD. Both Trades and Positions. Example: if the CB's counterparty is a fund manager, this field should be populated with the fund name. However, if the CBs counterparty is the fund, it will be left blank.	30-Oct
12	Trading capacity	Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or behalf of a client) or as agent for the account of and on behalf of a client.	P=Principal, A=Agent.	Y	Y	Populate as per legal capacity.	30-Oct
13	C/P side	Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2.	B=Buyer, S=Seller.	Y	Y	Note: for reporting of positions B = Long, S = Short.	30-Oct
14	Trade with non-EEA C/P	Indicates whether the other counterparty is domiciled outside the EEA.	Y=Yes, N=No.	Y	Y	Place of incorporation i.e. registered office to determine domicile.	30-Oct
15	Directly linked to commercial activity or treasury financing	Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity, as referred to in Art. 10(3) of Regulation (EU) No 648/2012. This Field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Article 2(8) Regulation (EU) No 648/2012	Y=Yes, N=No; changes over the lifetime of a contract need to be reported. In case the hedge is no longer justified, the report should be amended.	Y	Y	Applicable to NFCs only. Blank for FCs.	30-Oct
16	Clearing threshold	Information on whether the reporting counterparty is above the clearing threshold as referred to in Art. 10(3) of Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in Art. 2 (8) Regulation (EU) No 648/2012.	Y=Above, N=Below	Y	Y	As applicable for the reporting counterparty.	06-Dec

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#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
17	Mark to market value of contract	Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.	Up to 20 numerical digits in the format xxxx,yyyyy.	N	Y	FOA Operations WG and CCPs proposal is: - M2M will be reported by Clients, CBs and CCPs. - M2M will be reported for positions only as per ESMA Q&A of 20-Mar-2013. M2M for Trades will be reported as zero ("N/A" if the numerical field allows it). - M2M will be reported by CBs vs. CCPs per each margin account (House, Client Omnibus, ISA). - Proposal is that statement value will be reported for client leg. - For the CB vs. CCP leg Daily Variation Margin (settlement to settlement) should be reported. - For the CB vs. Client leg OTE should be reported. Daily variation margin = (settlement price on T – settlement price on T-1) * position + EACH believe this gives ESMA the information that they want - gives them P&L made / lost each day as a result of change in market price and position. + Already appears in CCP reporting.	27-Sep
18	Currency of mark to market value of the contract	The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EC) No 648/2012.	ISO 4217 Currency Code, 3 alphabetical digits.	N	Y	As applicable.	06-Dec
19	Valuation date	Date of the last mark to market or mark to model valuation.	ISO 8601 date format.	N	Y	FOA Operations WG and CCPs proposal is to populate with 23:59:00 (UTC), as ETD are valued on a daily basis.	23-May
20	Valuation time	Time of the last mark to market or mark to model valuation.	UTC time format.	N	Y	FOA Operations WG and CCPs proposal is to populate with 23:59:00 (UTC), as ETD are valued on a daily basis.	23-May
21	Valuation type	Indicate whether valuation was performed mark to market or mark to model	M=mark to market / O=mark to model.	N	Y	FOA Operations WG proposal is to populate with "M". Some options are valued on a theoretical price, and are therefore "mark to model". This is defined in the product's specification, however, the prices used by CBs are provided by the exchanges and are therefore official market prices. Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013.	23-May

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#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
22	Collateralisation	Whether collateralisation was performed.	U=uncollateralised, PC= partially collateralised, OC=one way collateralised or FC- fully collateralised.	N	Y	FOA Operations WG proposal is to always populate with "OC", in line with the CFTC definition: (1) ''Uncollateralized'' — no collateral (neither initial margin nor variation margin) is to be posted at any time. (2) ''Partially Collateralized'' — both parties will regularly post variation margin. (3) ''One-way Collateralized'' — one party agrees to post initial margin, regularly post variation margin or both. (4) ''Fully Collateralized''— that initial margin must be posted and variation margin must regularly be posted by both parties.	23-May
23	Collateral portfolio	Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade.	Y=Yes, N=No.	N	Y	FOA Operations WG and CCPs view is that ETD business is always collateralised on a portfolio basis, so the convention will be to always populate with "Y". Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013.	02-May
24	Collateral portfolio code	If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty.	Up to 10 numerical digits.	N	Y	To be populated with the portfolio code, noting that a collateral portfolio may cover more than one position.	16-Dec
25	Value of the collateral	Value of the collateral posted by the reporting counterparty to the other counterparty. Where collateral is posted on a portfolio basis, this field should include the value of all collateral posted for the portfolio.	Specify the value the total amount of collateral posted; up to 20 numerical digits in the format xxxx,yyyyy.	N	Y	FOA Operations WG and CCPs proposal is: - CCPs vs. CBs, and CBs vs. Clients report zero value as they are the collateral taker. - CBs vs. CCPs, and Clients vs. CBs report their valuation of the collateral, as they are the collateral giver. Collateral and valuation should be reported for positions only as per ESMA Q&A of 20-Mar-2013.	23-May
26	Currency of the collateral value	Specify the value of the collateral for field 25.	Specify the currency of field 25; ISO 4217 Currency Code, 3 alphabetical digits.	N	Y	As applicable.	06-Dec
TABLE 2 - Common Data							
#	Field Name	Details to be reported	Format				
Section 2a - Contract type							
1	Taxonomy used	The contract shall be identified by using a product identifier.	Identify the taxonomy used: U=Product Identifier, I=ISIN/AII+CFI, E=Interim taxonomy	Y	Y	FOA Operations WG and CCPs proposal is to use taxonomy "I" where available, and "E" otherwise.	16-Dec
2	Product ID 1	The contract shall be identified by using a unique product identifier.	For taxonomy = U: Product Identifier (UPI), to be defined For taxonomy = I: ISIN or AII, 12 digits alphanumerical code For taxonomy = E: Derivative class: CO=Commodity CR=Credit CU=Currency EQ=Equity IR=Interest Rate OT=Other	Y	Y	FOA Operations WG proposal is to use Aii. Were ISIN product codes are available, counterparties to a trade may use either ISIN or Aii in interchangeably.	23-May

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#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
3	**Product ID 2**	The contract shall be identified by using a product identifier.	For taxonomy = U: Blank For taxonomy = I: CFI, 6 characters alphabetical code For taxonomy = E: Derivative type: CD= Contracts for difference FR= Forward rate agreements FU= Futures FW=Forwards OP=Option SW=Swap OT= Other	Y	Y	FOA Operations WG and CCPs proposal is to use CFI.	27-Sep
4	**Underlying**	The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indication for this basket or index shall be used where a unique identifier does not exist.	ISIN (12 alphanumerical digits); LEI (20 alphanumerical digits); Interim entity identifier (20 alphanumerical digits); UPI (to be defined); B= Basket; I=Index.	Y	Y		27-Sep
5	**Notional currency 1**	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	Y	FOA Operations WG and CCPs interpreted as the currency of the contract specification. As per ESMA Q&A 5 August Question 1 b) : "There are two fields for the notional amount currency and one for the notional amount. To avoid that one counterparty report the notional amount in CCY1 while the other would report in CCY2, which would create a reconciliation problem, the Field "Notional Amount" should be denominated in the currency reported in "Notional currency 1"."	28-Aug
6	**Notional currency 2**	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	Y	FOA Operations WG and CCPs interpreted as reportable if relevant for product (e.g. FX).	02-May
7	**Deliverable currency**	The currency to be delivered.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	Y	FOA Operations WG and CCPs interpreted as reportable if relevant for product (e.g. FX).	02-May
	Section 2b - Details on the transaction						
8	**Trade ID**	An internationally agreed UTI. A Unique Trade ID agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty.	Up to 52 alphanumerical digits.	Y	Y	To be agreed between counterparties. FOA and EACH best practice is that UTI will be generated by CCPs for reports vs. CBs, and by CBs for reports vs. clients. For non-EU transactions, reporting counterparties can generate the UTI independently.	16-Dec
9	**Transaction reference number**	A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf.	An alphanumeric field up to 40 characters	Y	Y		02-May
10	**Venue of execution**	The venue of execution shall be identified by a unique code for this venue. In case of a contract concluded OTC, it has to be identified whether the respective instrument is admitted to trading but traded OTC or not admitted to trading and traded OTC.	ISO 10383 Market Identifier Code (MIC) where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.	Y	N	Currently Turquoise (EDX) can report MiFID TRs as RM even though it is an MTF. All other ETD trades not executed on an RM will need to report as OTC (Venue="XXXX") until MiFIR. All fields will be treated same as ETD except for this one.	08-Jul
11	**Compression**	Identify whether the contract results from a compression exercise.	Y = if the contract results from compression; N= if the contract does not result from compression.	NA	Y	To be populated with "Y" for positions.	06-Dec
12	**Price / rate**	The price per derivative excluding, where applicable, commission and accrued interest.	Up to 20 numerical digits in the format xxxx,yyyyy.	Y	Y	FOA Operations WG and CCPs interpretation is: - trade price for trades. - settlement/closing price for positions. All currencies and pricing formats (big vs. small currency) etc. will be reported as per convention used in current CCP reporting.	15-Jul
13	**Price notation**	The manner in which the price is expressed.	E.g. ISO 4217 Currency Code, 3 alphabetical digits, percentage.	Y	Y	All currencies and pricing formats (big vs. small currency) etc. will be reported as per convention used in current CCP reporting.	27-Sep

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#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
14	Notional amount	Original value of the contract.	Up to 20 numerical digits (xxxx,yy).	Y	Y	"Notional amount" (field 14 of Common Data) will be calculated as quantity (field 16) x price multiplier (field 15) x price / rate (field 12) for futures and quantity (field 16) x price multiplier (field 15) x strike (field 57) for options - taking into account adjustments required to price multiplier to reflect %s or calculation time periods for example. Notional for positions will be calculated using the settlement price. As per ESMA Q&A 5 August Question 1 b) : "There are two fields for the notional amount currency and one for the notional amount. To avoid that one counterparty report the notional amount in CCY1 while the other would report in CCY2, which would create a reconciliation problem, the Field "Notional Amount" should be denominated in the currency reported in "Notional currency 1"."	30-Sep
15	Price multiplier	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract.	Up to 10 numerical digits.	Y	Y	See proposal for Notional Amount (14)	02-May
16	Quantity	Number of contracts included in the report, where more than one derivative contract is reported.	Up to 10 numerical digits.	Y	Y		02-May
17	Up-front payment	Amount of any up-front payment the reporting counterparty made or received.	Up to 10 numerical digits in the format xxxx,yyyyy for payments made by the reporting counterparty and in the format xxxx,yyyyy for payments received by the reporting counterparty.	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to current ETD contracts, but may change in the future.	06-Dec
18	Delivery type	Indicates whether the contract is settled physically or in cash.	C=Cash, P=Physical, O=Option Available to counterparty.	Y	Y	Populate as required per contract.	02-May
19	Execution timestamp	The time and date a contract was executed or modified, indicating time zone. As defined in Article 1 (2).	ISO 8601 date format / UTC time format.	Y	N	FOA Operations WG and CCPs proposal is: - Trades: the Execution Timestamp and Clearing Timestamp will be populated with the timestamps provided by the CCP. These timestamps will be the same for trades cleared under the open offer clearing model, or may differ under the novation clearing model. - Positions: no timestamp. For give-ups, consensus is to populate with time of give-up rather than original execution time	06-Jan
20	Effective date	Date when obligations under the contract come into effect.	ISO 8601 date format.	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to current ETD contracts, but may change in the future.	02-May
21	Maturity date	Original date of expiry of the reported contract. An early termination shall not be reported in this field.	ISO 8601 date format.	Y	Y	Populate as required per contract.	02-May
22	Termination date	Termination date of the reported contract. If not different from maturity date, this field shall be left blank.	ISO 8601 date format.	N	Y	FOA Operations WG interpretation is N/A for trades. Will only be reported if different from original terms of contracts as per TR Q11 ESMA Q&As (e.g. American option that is exercised before expiry).	27-Sep
23	Settlement date	Date of settlement of the underlying. If more than one, further fields may be used (e.g. 23A, 123B, 23C…).	ISO 8601 date format.	Y	Y	Date will be derived directly from contract specifications. For physically delivered contracts, will be reported as expiry date. For European and American options, will be reported as expiry date. Where American style option exercises prior to expiry this will be reported as an update to the original report (position lifecycle) and date will be added to Field 22.	27-Sep
24	Master Agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).	Free Text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.	NA	NA	To be populated if a Master Agreement governs the terms of the contract.	06-Dec

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#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
25	Master Agreement date	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, ...).	Year, xxxx.	NA	NA	To be populated if a Master Agreement governs the terms of the contract.	06-Dec
	Section 2c - Risk mitigation/Reporting						
26	Confirmation timestamp	Date and time of the confirmation, as defined under Regulation (EC) the xx/2012 [Commission delegated regulation endorsing draft regulatory technical standards on OTC Derivatives] indicating time zone in which the confirmation has taken place.	ISO 8601 date format, UTC time format.	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to current ETD contracts, but may change in the future.	06-Dec
27	Confirmation means	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.	Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed.	NA	NA	FOA Operations WG and CCPs interpreted that this field does not apply to current ETD contracts, but may change in the future.	06-Dec
	Section 2d - Clearing						
28	Clearing obligation	Indicates, whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012.	Y=Yes, N=No.	NA	NA	FOA Operations WG interpretation is that this field will be left blank because ETD products are not subject to the regulatory mandate for clearing.	06-Dec
29	Cleared	Indicates, whether clearing has taken place.	Y=Yes, N=No.	Y	Y	To be populated with 'Y' in cases when clearing takes place on T+0, and 'N' in cases when not, as clarified by ESMA.	06-Dec
30	Clearing timestamp	Time and date clearing took place.	ISO 8601 date format / UTC time format.	Y	N	FOA Operations WG proposal is: - Trades: the Execution Timestamp and Clearing Timestamp will be populated with the timestamps provided by the CCP. These timestamps will be the same for trades cleared under the open offer clearing model, or may differ under the novation clearing model. - Positions: 23:59:00 (UTC).	06-Jan
31	CCP Id	In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.	Legal Entity Identifier (LEI) (20 alphanumerical digits) or, if not available, interim entity identifier (20 alphanumerical digits) or, if not available, BIC (11 alphanumerical digits).	Y	Y	To be populated with the CCP pre-LEI.	06-Dec
32	Intragroup	Indicates whether the contract was entered into as an intra-group transaction, defined in Article 3 of Regulation (EU) No 648/2012.	Y=Yes / N=No.	Y	Y	In scope for ETD. - Trades between different legal entities of the same group i.e. Intercompany trades - NOT trades between branches of the same legal entity (akin to MiFID)	02-May
	Section 2e - Interest Rates	If a UPI is reported and contains all the information below, this is not required to be reported					
33	Fixed rate of leg 1	An indication of the fixed rate leg 1 used, if applicable.	Numerical digits in the format xxxx,yy.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec
34	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, if applicable.	Numerical digits in the format xxxx,yy.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec
35	Fixed rate day count	The actual number of days in the relevant fixed rate payer calculation period, if applicable.	Actual/365, 30B/360 or Other.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec
36	Fixed leg payment frequency	Frequency of payments for the fixed rate leg, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec
37	Floating rate payment frequency	Frequency of payments for the floating rate leg, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec
38	Floating rate reset frequency	Frequency of floating rate leg resets, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec

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39	Floating rate of leg 1	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	The name of the floating rate index, e.g. 3M Euribor.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec
40	Floating rate of leg 2	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	The name of the floating rate index, e.g. 3M Euribor.	NA	NA	As per ESMA Q&A TR Question 1, this is NA for ETD on government bonds. Populate as required for other interest rates contracts.	06-Dec
	Section 2f - Foreign Exchange	If a UPI is reported and contains all the information below, this is not required to be reported					
41	Currency 2	The cross currency, as different from the currency of delivery.	ISO 4217 Currency Code, 3 alphabetical digits.	NA	NA	Populate as required per contract.	06-Dec
42	Exchange rate 1	The contractual rate of exchange of the currencies.	Up to 10 numerical digits in the format xxxx,yyyyy.	NA	NA	Populate as required per contract.	06-Dec
43	Forward exchange rate	Forward exchange rate on value date.	Up to 10 numerical digits in the format xxxx,yyyyy.	NA	NA	Populate as required per contract.	06-Dec
44	Exchange rate basis	Quote base for exchange rate.	E.g. EUR/USD or USD/EUR.	NA	NA	Populate as required per contract.	06-Dec
	Section 2g - Commodities	If a UPI is reported and contains all the information below, this is not required to be reported					
45	Commodity base	Indicates the type of commodity underlying the contract.	AP=Agricultural Commodities, E=Energy, FR=Freights, ME=Metals, IN=Index, EV=Environmental, EX=Exotic	NA	NA	Populate as required per contract.	06-Dec
46	Commodity details	Details of the particular commodity beyond field 45.	GO=Grains oilseeds, DA=Dairy, LI=Livestock, FO=Forestry, SO=Softs, OI =Oil, NG=Natural Gas, CO=Coal, EL=Electricity, IE=Inter-energy, PR=Precious Metals, NP=Non Precious, WE=Weather, EM=Emissions	NA	NA	Populate as required per contract.	06-Dec
47	Delivery point or zone	Delivery points(s) of market area(s).	EIC code, 16 character alphanumeric code.	NA	NA	Populate as required per contract.	06-Dec
48	Interconnection Point	Identification of the border(s) or border point(s) of a transportation contract.	Free text, field of up to 50 characters.	NA	NA	Populate as required per contract.	06-Dec
49	Load type	Repeatable section of fields 50-54 to identify the product delivery profile which correspond to the delivery periods of a day.	Repeatable section of fields 50-54 to identify the product delivery profile; BL=Base Load PL=Peak Load OP=Off-Peak BH= Block Hours OT=Other	NA	NA	Populate as required per contract.	06-Dec
50	Delivery start date and time	Start date and time of delivery.	ISO 8601 date format.	NA	NA	Populate as required per contract.	06-Dec
51	Delivery end date and time	End date and time of delivery.	ISO 8601 date format.	NA	NA	Populate as required per contract.	06-Dec
52	Contract capacity	Quantity per delivery time interval.	Free text, field of up to 50 characters.	NA	NA	Populate as required per contract.	06-Dec
53	Quantity Unit	Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.	10 numerical digits in the format xxxx,yyyyy.	NA	NA	Populate as required per contract.	06-Dec
54	Price/time interval quantities	If applicable, price per time interval quantities.	10 numerical digits in the format xxxx,yyyyy.	NA	NA	Populate as required per contract.	06-Dec
	Section 2h - Options	If a UPI is reported and contains all the information below, this is not required to be reported					
55	Option type	Indicates whether the contract is a call or a put.	P=Put, C=Call.	Y	Y	Populate as required per contract.	02-May
56	Option style (exercise)	Indicates whether the option may be exercised only at a fixed date (European, Bermudan and Asian style) or at any time during the life of the contract (American style).	A=American, B=Bermudan, E=European, S=Asian.	Y	Y	Populate as required per contract.	02-May
57	Strike price (cap/floor rate)	The strike price of the option.	Up to 10 Numerical digits in the format xxxx,yyyyy.	Y	Y	Populate as required per contract.	02-May
	Section 2i - Modifications to the trade report						
58	Action type	Whether the report: · is reporting a derivative contract or post trade event for the first time, it will be identified as 'new'; · modifies details of a previously reported derivative contract, it will be identified as 'modify' · cancels a specific trade or post trade event, it will be identified as 'cancel'; · Contains any other amendment, it will be identified as 'Other'.	N=New, M=Modify, C=Cancel., E=Error, Z=Compression, V=Valuation Update, O=Other	Y	Y	- FOA Operations WG proposal is that Trades to be reported at their end-of-day state marking them as compressed . - FOA Operations WG proposal is that lifecycle events are reported for positions with Field 58 = 'Other'.	07-Jan

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EMIR Reportable Fields

#	Field Name	Details to be reported	Format	Reportable Level		FOA Interpretation	Last update
59	**Details of action type**	Where field 58 is reported as „other" the details of such amendment should be specified here.	Free text, field of up to 50 characters.	Y	Y	- FOA Operations WG proposal is that lifecycle events are reported for positions with Field 58 = 'Other' and one of the following event types specified in Field 59: Cascade Corporate action Position transfer Option exercise and assignment (including early exercise).	06-Dec