10.8 Annex VIII – RTS on procedures for ensuring data quality

Article 1

Verification of derivatives by trade repositories

1. A trade repository shall verify all of the following in a received derivatives transaction report:

(a) the identity of the report submitting entity as referred to in field 2 of Table 1 and field 3 of Table 3 of Annex I to Commission Implementing Regulation (EU) 148/2013;

(b) that the XML template used to report a derivative complies with the ISO 20022 methodology in accordance with Implementing Regulation (EU)[PO please insert reference to "draft ITS on standards, formats, frequency and arrangements for reporting to TRs under EMIR" under Annex V of the present document];

(c) that the report submitting entity, if different from the Counterparty 1 as referred to in field 3 of Table 1 and field 5 in Table 3 of Annex I to Implementing Regulation (EU) 1274/2012, is duly authorised to report on behalf of the reporting counterparty;

(d) that the same derivative report has not been submitted previously;

(e) that a derivatives transaction report with action type 'Modification' relates to a previously submitted derivative report;

(f) that a derivative report with action type 'Modification' does not relate to a derivative that has been reported as cancelled;

(g) that the derivative report does not include the action type 'New' in respect of a derivative that has been reported already;

(h) that the derivative report does not include the action type 'Position component' in respect of a derivative that has been reported already;

(i) that the derivative report does not purport to modify the details of, the reporting counterparty or the other counterparty to a previously reported derivative;

(j) that the derivative report does not purport to modify an existing derivative by specifying an effective date later than the reported maturity date of the derivative;

(k) that a derivative transaction report with action type 'Revive' relates to a previously submitted derivative report with action type 'Error' or 'Termination'

(l) the correctness and completeness of the derivative report.

3. A trade repository shall reject a derivative report that does not comply with one of the requirements set out in paragraph 1 and assign to it one of the rejection categories set out in Table 2 of Annex I to this Regulation.

4. A trade repository shall provide the reporting counterparties, report submitting entities, entities responsible for reporting as well as third parties which have been granted access to information under Article 78(7) EMIR, as applicable, with detailed information on the results of the data verification referred to in paragraph 1 within sixty minutes after it has received a derivative report. A trade repository shall provide those results in an XML format and a template developed in accordance with the ISO 20022 methodology. The results shall

include, where applicable, the specific reasons for the rejection of a derivative report in accordance with paragraph 3.

Article 2

Procedure for updates of the LEIs

1. A trade repository to which a request under Article 8 of [please insert reference to ITS on reporting] is addressed shall identify the derivatives outstanding at the time of the corporate restructuring event where the entity is reported with the old identifier in the field "counterparty 1" or "counterparty 2", as informed in the relevant request and shall replace the old identifier with the new LEI in the reports relating to all derivatives outstanding at the time of the event referred to in Article 8 of [please insert reference to ITS on reporting] pertaining to that counterparty. A trade repository shall perform this procedure on the date of the corporate restructuring event or within 30 calendar days from receiving the request if such request was received later than 30 days prior to that event.

2. The TR shall identify the relevant derivatives outstanding at the time of the corporate restructuring event where the entity is identified with the old identifier in any of the fields and replace that identifier with the new LEI.

3. A trade repository shall carry out the following actions:

a.   Implement the change as of the date specified in paragraph 1 of this Article

b.   Broadcast the following information at the earliest possibility and no later than 5 working after the notification is received to all the other trade repositories and to the relevant reporting counterparties, report submitting entities, entities responsible for reporting as well as third parties which have been granted access to information under Article 78(7) EMIR, as applicable, involved in the derivatives contracts concerned by the LEI change):

(i) old identifier(s),

(ii) the new identifier,

(iii) the date as of which the change shall be done

(iv) in case of corporate events affecting a subset of the derivatives outstanding at the date of the event, the list of the UTIs of the derivatives concerned by the LEI change.

c.   Notify, at the latest the working day before the date on which the change is applied, the entities listed in Article 81(3) of Regulation 648/2012 who have access to the data relating to the derivatives that have been updated through a specific file including:

(i) old identifier(s),

(ii) the new identifier,

(iii) the date as of which the change shall be done

(iv) in case of corporate events affecting a subset of the derivatives outstanding at the date of the event, the list of the UTIs of the derivatives concerned by the LEI change.

    d.   Record the change in the reporting log.

Article 3

Reconciliation of data by trade repositories

1.   A trade repository shall seek to reconcile a reported derivative by undertaking the steps set out in paragraph 2, provided that all of the following conditions are met:

(a) the trade repository has completed the verifications set out in paragraphs 1 and 2 of Article 1;

(b) both counterparties to the reported derivative have a reporting obligation;

(c) the trade repository has not received a report with the action type 'Error' in respect of the reported derivative, unless it has been followed by report with action type "Revive".

2.   A trade repository shall have arrangements in place to ensure the confidentiality of the data exchanged with other trade repositories and when providing information to reporting counterparties, report submitting entities, entities responsible for reporting as well as third parties which have been granted access to information under Article 78(7) EMIR about the values for all the fields that are subject to reconciliation.

3. Where all the conditions of paragraph 1 are met, a trade repository shall undertake the following steps, while using the latest reported value for each of the fields in Table 1 of Annex I :

(a) a trade repository having received a derivative report shall verify whether it has received a corresponding report from or on behalf of the other counterparty;

(b) a trade repository that has not received a corresponding derivative report as referred to in point (a) shall attempt to identify the trade repository that has received the corresponding derivative report by communicating to all registered trade repositories the values of the following fields of the reported derivative: 'Unique Transaction Identifier', 'Counterparty 1' and 'Counterparty 2';

(c) a trade repository that determines that another trade repository has received a corresponding derivative report as referred to in point (a) shall exchange with that trade repository the details of the reported derivative in an XML format and a template developed in accordance with the ISO 20022 methodology;

(d), a trade repository shall treat a reported derivative as reconciled where the details of that derivative subject to reconciliation match the details of the corresponding derivative as referred to in point (a) of this paragraph and in accordance with the tolerance limits and relevant dates of application laid down in Table 1 of Annex I

(e) a trade repository shall subsequently assign values for the reconciliation categories for each reported derivatives transaction, as set out in Table 3 of Annex I

(g) a trade repository shall conclude the steps in points (a) to (e) of this paragraph at the earliest opportunity and shall take no such steps after 18:00 Universal Coordinated Time on a given working day;

(h) a trade repository that cannot reconcile a reported derivative shall seek to match the details of that reported derivative on the following working day. The trade repository shall no longer seek to reconcile the reported derivative thirty calendar days after the derivative is not outstanding.

4.   A trade repository shall confirm the total number of reconciled, reported derivatives with each trade repository with which it has reconciled reported derivatives at the end of each working day. A trade repository shall have in place written procedures for ensuring the resolution of all discrepancies identified in this process.

5.   No later than sixty minutes after the conclusion of the reconciliation process as set out in point (g) of paragraph 3, a trade repository shall provide the reporting counterparties, report submitting entities, entities responsible for reporting as well as third parties which have been granted access to information under Article 78(7) EMIR, as applicable, with the results of the reconciliation process performed by it on the reported derivatives. A trade repository shall provide those results in an XML format and a template developed in accordance with the ISO 20022 methodology, including information on the fields that have not been reconciled.

Article 4

End-of-day response mechanisms

By the end of each working day, a trade repository shall make available to provide the reporting counterparties, report submitting entities, entities responsible for reporting as well as third parties which have been granted access to information under Article 78(7) EMIR, as applicable, the following information on the relevant derivatives in an XML format and a template developed in accordance with the ISO 20022 methodology:

(a) the derivatives reported during that day;

(b) the latest trade states of the outstanding derivatives;

(c) the derivative reports that have been rejected during that day;

(d) the reconciliation status of all reported derivatives subject to reconciliation pursuant to Article 3(2(h);

(e) the outstanding derivatives for which no valuation has been reported, or the valuation that was reported is dated more than fourteen calendar days earlier than the day for which the report is generated;

(f) the outstanding derivatives for which no margin information has been reported, or the margin information that was reported is dated more than fourteen calendar days earlier than the day for which the report is generated;

[Option 1]

(g) the derivatives that were received on that day with Action type "New", "Position component", "Modification" or "Correction" whose notional amount is greater than a

value determined by the TR for the given asset class and level of the reported derivative.

[Option 2]

the derivatives that were received on that day with Action type "New", "Position component", "Modification" or "Correction" whose notional amount is greater than the threshold for the given asset class and level of the reported derivative.

Article 5

Entry into force

This Regulation shall enter into force on the twentieth day following that of its publication in the Official Journal of the European Union.

It shall apply from [PO: please insert date 18 months after the date of entry into force].

This Regulation shall be binding in its entirety and directly applicable in all Member States.

ANNEX

Table 1

Reconciliation fields, tolerance levels and start date of the reconciliation phase

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Counterparty data	Parties to the derivative	Reporting timestamp	NA	NA
Counterparty data	Parties to the derivative	Report submitting entity ID	NA	NA
Counterparty data	Parties to the derivative	Entity responsible for reporting	NA	NA
Counterparty data	Parties to the derivative	Counterparty 1 (Reporting counterparty)	Same as field 1.9	Start date of the reporting obligation
Counterparty data	Parties to the derivative	Nature of the counterparty 1	NA	NA
Counterparty data	Parties to the derivative	Corporate sector of the counterparty 1	NA	NA
Counterparty data	Parties to the derivative	Clearing threshold of counterparty 1	NA	NA
Counterparty data	Parties to the derivative	Counterparty 2 identifier type	NA	NA
Counterparty data	Parties to the derivative	Counterparty 2	Same as field 1.4	Start date of the reporting obligation
Counterparty data	Parties to the derivative	Country of the counterparty 2	NA	NA

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Counterparty data	Parties to the derivative	Nature of the counterparty 2	NA	NA
Counterparty data	Parties to the derivative	Corporate sector of the counterparty 2	NA	NA
Counterparty data	Parties to the derivative	Clearing threshold of counterparty 2	NA	NA
Counterparty data	Parties to the derivative	Reporting obligation of the counterparty 2	NA	NA
Counterparty data	Parties to the derivative	Broker ID	NA	NA
Counterparty data	Parties to the derivative	Clearing member	NA	NA
Counterparty data	Parties to the derivative	Beneficiary 1 identifier type	NA	NA
Counterparty data	Parties to the derivative	Beneficiary 1	NA	NA
Counterparty data	Parties to the derivative	Direction	Opposite	Start date of the reporting obligation
Counterparty data	Parties to the derivative	Direction of leg 1	Opposite	Start date of the reporting obligation
Counterparty data	Parties to the derivative	Direction of leg 2	Opposite	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Counterparty data	Parties to the derivative	Directly linked to commercial activity or treasury financing	NA	NA
Common data	Section 2a - Identifiers and links	UTI	No	Start date of the reporting obligation
Common data	Section 2a - Identifiers and links	Report tracking number	No	Start date of the reporting obligation
Common data	Section 2a - Identifiers and links	Prior UTI (for one-to-one and one-to-many relations between transactions)	No	Two years after the start date of the reporting obligation
Common data	Section 2a - Identifiers and links	Subsequent position UTI	No	Two years after the start date of the reporting obligation
Common data	Section 2a - Identifiers and links	PTRR ID	NA	NA
Common data	Section 2a - Identifiers and links	Package identifier	NA	NA
Common data	Section 2b – Contract information	ISIN	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2b – Contract information	Unique product identifier (UPI)	No	Start date of the reporting obligation
Common data	Section 2b – Contract information	Product classification	No	Start date of the reporting obligation
Common data	Section 2b – Contract information	Contract type	No	Start date of the reporting obligation
Common data	Section 2b – Contract information	Asset class	No	Start date of the reporting obligation
Common data	Section 2b – Contract information	Underlying identification type	No	Start date of the reporting obligation
Common data	Section 2b – Contract information	Underlying identification	No	Start date of the reporting obligation
Common data	Section 2b – Contract information	Underlying custom basket identification	No	Two years from the start date of the reporting obligation
Common data	Section 2b – Contract information	Settlement currency 1	No	Two years from the start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2b – Contract information	Settlement currency 2	No	Two years from the start date of the reporting obligation
Common data	Section 2c – Valuation	Valuation amount	0,0005% and opposite sign	Two years from the start date of the reporting obligation
Common data	Section 2c – Valuation	Valuation currency	No	Two years from the start date of the reporting obligation
Common data	Section 2c – Valuation	Valuation timestamp	NA	NA
Common data	Section 2c – Valuation	Valuation method	No	Two years from the start date of the reporting obligation
Common data	Section 2d - Collateral	Collateral portfolio indicator	NA	NA
Common data	Section 2d - Collateral	Collateral portfolio code	NA	NA

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2e - Risk mitigation / Reporting	Confirmation timestamp	One hour	Start date of the reporting obligation
Common data	Section 2e - Risk mitigation / Reporting	Confirmed	No	Start date of the reporting obligation
Common data	Section 2f - Clearing	Clearing obligation	No	Start date of the reporting obligation
Common data	Section 2f - Clearing	Cleared	No	Start date of the reporting obligation
Common data	Section 2f - Clearing	Clearing timestamp	One hour	Start date of the reporting obligation
Common data	Section 2f - Clearing	Central counterparty	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Master Agreement type	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Other master agreement type	NA	NA

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2g - Details on the transaction	Master Agreement version	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Intragroup	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	PTRR	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Type of PTRR technique	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	PTRR service provider	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Venue of execution	No	Start date of the reporting obligation
Common data	Section 2c - Details on the transaction	Execution timestamp	One hour	Start date of the reporting obligation
Common data	Section 2c - Details on the transaction	Effective date	No	Start date of the reporting obligation
Common data	Section 2c - Details on the transaction	Expiration date	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2c - Details on the transaction	Early termination date	No	Start date of the reporting obligation
Common data	Section 2c - Details on the transaction	Final contractual settlement date	No	Start date of the reporting obligation
Common data	Section 2c - Details on the transaction	Delivery type	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Price	0,0005% if expressed in monetary value; up to the third digit after the decimal if expressed as a percentage	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Price currency	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Unadjusted effective date of the price	No	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Unadjusted end date of the price	No	Two years from the start date of the

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
				reporting obligation
Common data	Section 2g - Details on the transaction	Price in effect between the unadjusted effective and end date	0,0005% if expressed in monetary value; up to the third digit after the decimal if expressed as a percentage	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Package transaction price	0,0005% if expressed in monetary value; up to the third digit after the decimal if expressed as a percentage	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Package transaction price currency	No	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Notional amount of leg 1	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2g - Details on the transaction	Notional currency 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Effective date of the notional amount of leg 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	End date of the notional amount of leg 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Total notional quantity of leg 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	End date of the notional quantity of leg 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 1	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Notional amount of leg 2	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2g - Details on the transaction	Notional currency 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Effective date of the notional amount of leg 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	End date of the notional amount of leg 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Total notional quantity of leg 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	End date of the notional quantity of leg 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 2	No	Start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Delta	0,0005%	Two years from the start date of the

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
				reporting obligation
Common data	Section 2g - Details on the transaction	Other payment type	No	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Other payment amount	0,0005%	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Other payment currency	No	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Other payment date	No	Two years from the start date of the reporting obligation
Common data	Section 2g - Details on the transaction	Other payment payer	No	Two years from the start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2g - Details on the transaction	Other payment receiver	No	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Fixed rate of leg 1	Up to the third digit after the decimal	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Fixed rate day count convention leg 1	no	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Fixed rate payment frequency period leg 1	No	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Fixed rate payment frequency period multiplier leg 1	No	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Identifier of the floating rate of leg 1	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2h - Interest Rates	Indicator of the floating rate of leg 1	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Name of the floating rate of leg 1	NA	NA
Common data	Section 2h - Interest Rates	Floating rate day count convention of leg 1	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate payment frequency period of leg 1	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 1	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate reference period of leg 1 – time period	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2h - Interest Rates	Floating rate reference period of leg 1 – multiplier	NO	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate reset frequency period of leg 1	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 1	NA	NA
Common data	Section 2h - Interest Rates	Spread of leg 1	0,0005% if expressed in monetary value; up to the third digit after the decimal if expressed as a percentage; 5 basis points if expressed as basis points	Two years form the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Spread currency of leg 1	No	Two years form the start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2h - Interest Rates	Fixed rate of leg 2	0,0005% if expressed in monetary value; up to the third digit after the decimal if expressed as a percentage; 5 basis points if expressed as basis points	Two years form the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Fixed rate day count convention leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Fixed rate payment frequency period leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Fixed rate payment frequency period multiplier leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Identifier of the floating rate of leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Indicator of the floating rate of leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Name of the floating rate of leg 2	NA	NA

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2h - Interest Rates	Floating rate day count convention of leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate payment frequency period of leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate reference period of leg 2 – time period	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate reference period of leg 2 – multiplier	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate reset frequency period of leg 2	No	Start date of the reporting obligation
Common data	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 2	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2h - Interest Rates	Spread of leg 2	0,0005% if expressed in monetary value, up to the third digit after the decimal if expressed as a percentage, 5 basis points if expressed as basis points.	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Spread currency of leg 2	No	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Package transaction spread	0,0005% if expressed in monetary value, up to the third digit after the decimal if expressed as a percentage, 5 basis points if expressed as basis points.	Two years from the start date of the reporting obligation
Common data	Section 2h - Interest Rates	Package transaction spread currency	No	Two years from the start

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
				date of the reporting obligation
Common data	Section 2i – Foreign Exchange	Exchange rate 1	0,0005%	Two years from the start date of the reporting obligation
Common data	Section 2i – Foreign Exchange	Forward exchange rate	0,0005%	Two years from the start date of the reporting obligation
Common data	Section 2i – Foreign Exchange	Exchange rate basis	No	Two years from the start date of the reporting obligation
Common data	Section 2j - Commodities and emission allowances (General)	Base product	No	Two years from the start date of the reporting obligation
Common data	Section 2j - Commodities and emission allowances (General)	Sub-product	No	Two years from the start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2j - Commodities and emission allowances (General)	Further sub-product	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Delivery point or zone	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Interconnection Point	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Load type	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Delivery interval start time	One hour	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission	Delivery interval end time	One hour	Two years from the start date of the

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
	allowances (Energy)			reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Delivery start date	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Delivery end date	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Duration	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Days of the week	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Delivery capacity	0,0005%	Two years from the start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2k - Commodities and emission allowances (Energy)	Quantity Unit	No	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Price/time interval quantity	0,0005%	Two years from the start date of the reporting obligation
Common data	Section 2k - Commodities and emission allowances (Energy)	Currency of the price/time interval quantity	No	Two years from the start date of the reporting obligation
Common data	Section 2l - Options	Option type	No	Start date of the reporting obligation
Common data	Section 2l - Options	Option style	No	Start date of the reporting obligation
Common data	Section 2l - Options	Strike price	0,0005% if expressed in monetary value, up to the third digit after the decimal if	Two years from the start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
			expressed as a percentage.	
Common data	Section 2l - Options	Effective date of the strke price	No	Two years from the start date of the reporting obligation
Common data	Section 2l - Options	End date of the strike price	No	Two years from the start date of the reporting obligation
Common data	Section 2l - Options	Strike price in effect on associatied effective date	0,0005% if expressed in monetary value, up to the third digit after the decimal if expressed as a percentage.	Two years from the start date of the reporting obligation
Common data	Section 2l - Options	Strike price currency/currency pair	No	Two years from the start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2l - Options	Option premium amount	0,0005%	Two years from the start date of the reporting obligation
Common data	Section 2l - Options	Option premium currency	No	Two years from the start date of the reporting obligation
Common data	Section 2l - Options	Option premium payment date	No	Two years from the start date of the reporting obligation
Common data	Section 2i - Options	Maturity date of the underlying	No	Start date of the reporting obligation
Common data	Section 2m – Credit derivatives	Seniority	No	Start date of the reporting obligation
Common data	Section 2m – Credit derivatives	Reference entity	No	Start date of the reporting obligation
Common data	Section 2m – Credit derivatives	Frequency of payment	No	Start date of the reporting obligation

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
Common data	Section 2m – Credit derivatives	The calculation basis	No	Start date of the reporting obligation
Common data	Section 2m – Credit derivatives	Series	No	Two years from the start date of the reporting obligation
Common data	Section 2m – Credit derivatives	Version	No	Two years from the start date of the reporting obligation
Common data	Section 2m – Credit derivatives	Index factor	0,0005%	Start date of the reporting obligation
Common data	Section 2m – Credit derivatives	Tranche	No	Start date of the reporting obligation
Common data	Section 2m – Credit derivatives	CDS index attachment point	0,0005%	Two years from the start date of the reporting obligation
Common data	Section 2m – Credit derivatives	CDS index detachment point	0,0005%	Two years from the start date of the

Table	Section	Field	Reconciliation tolerance	Reconciliation start date
				reporting obligation
Common data	Section 2n - Modifications to the derivative	Action type	NA	NA
Common data	Section 2n - Modifications to the derivative	Event type	NA	NA
Common data	Section 2n - Modifications to the derivative	Event date	NA	NA
Common data	Section 2n - Modifications to the derivative	Level	No	Start date of the reporting obligation