ANNEX

Table 1

	Section	Field	Details to be reported
1	Parties to the derivative	Reporting timestamp	Date and time of the submission of the report to the trade repository.
2	Parties to the derivative	Report submitting entity ID	In the case where the entity responsible for reporting has delegated the submission of the report to a third party or to the other counterparty, that entity has to be identified in this field by a unique code. Otherwise the entity responsible for reporting should be identified in this field.
3	Parties to the derivative	Entity responsible for reporting	Where a financial counterparty is solely responsible, and legally liable, for reporting on behalf of both counterparties in accordance with Article 9(1a) of Regulation (EU) No 648/2012 of the Parliament and of the Council (¹) and the non-financial counterparty does not decide to report itself the details of its OTC derivative contracts with the financial counterparty, the unique code identifying that financial counterparty. Where a management company is responsible, and legally liable, for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 9(1b) of that Regulation, the unique code identifying that management company. Where an Alternative Investment Fund Manager (AIFM) is responsible, and legally liable, for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 9(1c) of that Regulation, the unique code identifying that AIFM. Where an authorised entity that is responsible for managing and acting on behalf of an IORP is responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1d) of that Regulation, the unique code identifying that entity. This field is applicable only to OTC derivatives.
4	Parties to the derivative	Counterparty 1 (Reporting counterparty)	Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
5	Parties to the derivative	Nature of counterparty 1	Indicate if counterparty 1 is a central counterparty ('CCP'), a financial counterparty or a non-financial counterparty as defined in Article 2, points 1, 8 and 9, of Regulation (EU) No 648/2012, or an entity as referred to in Article 1, point 5, of that Regulation.
6	Parties to the derivative	Corporate sector of counterparty 1	Nature of counterparty 1's company activities. If counterparty 1 is a financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties in field 6 of Table 1 of the Annex to Commission Implementing Regulation (EU) 2022/1860 (²) and applying to that counterparty.

	Section	Field	Details to be reported
			If counterparty 1 is a non-financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties in field 6 of Table 1 of the Annex to Implementing Regulation (EU) 2022/1860 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.
7	Parties to the derivative	Clearing threshold of counterparty 1	Information whether counterparty 1 is above the clearing threshold referred to in Article 4a(3) or 10(3) of Regulation (EU) No 648/2012 at the date when the transaction was concluded.
8	Parties to the derivative	Counterparty 2 identifier type	Indicator of whether LEI was used to identify counterparty 2.
9	Parties to the derivative	Counterparty 2	Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
10	Parties to the derivative	Country of counterparty 2	In case counterparty 2 is a natural person, the code of country of residence of that person.
11	Parties to the derivative	Nature of counterparty 2	Indicate if counterparty 2 is a CCP, a financial counterparty or a non-financial counterparty as defined in Article 2, points 1, 8 and 9, of Regulation (EU) No 648/2012, or an entity as referred to in Article 1, point 5, of that Regulation.
12	Parties to the derivative	Corporate sector of counterparty 2	Nature of counterparty 2's company activities. If counterparty 2 is a financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Financial Counterparties in field 6 of Table 1 of the Annex to Implementing Regulation (EU) 2022/1860 and applying to that counterparty. If counterparty 2 is a non-financial counterparty, this field shall contain all necessary codes included in the Taxonomy for Non-Financial Counterparties in field 6 of Table 1 of the Annex to Implementing Regulation (EU) 2022/1860 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.
13	Parties to the derivative	Clearing threshold of counterparty 2	Information whether counterparty 2 is above the clearing threshold referred to in Article 4a(3) or 10(3) of Regulation (EU) No 648/2012 at the date when the transaction was concluded.
14	Parties to the derivative	Reporting obligation of counterparty 2	Indicator of whether counterparty 2 has the reporting obligation under Regulation (EU) No 648/2012, irrespective of who is responsible and legally liable for its reporting.

	Section	Field	Details to be reported
15	Parties to the derivative	Broker ID	In the case a broker acts as intermediary for counterparty 1 without becoming a counterparty himself, counterparty 1 shall identify that broker by a unique code.
16	Parties to the derivative	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a CCP. This data element is applicable to cleared transactions.
17	Parties to the derivative	Direction	Indicator of whether counterparty 1 is the buyer or the seller as determined at the date the derivative was concluded.
18	Parties to the derivative	Direction of leg 1	Indicator of whether counterparty 1 is the payer or the receiver of leg 1 as determined at the date the derivative was concluded.
19	Parties to the derivative	Direction of leg 2	Indicator of whether counterparty 1 is the payer or the receiver of leg 2 as determined at the date the derivative was concluded.
20	Parties to the derivative	Directly linked to commercial activity or treasury financing	Information on whether the contract is objectively measurable as directly linked to counterparty 1's commercial or treasury financing activity, as referred to in Article 10(3) of Regulation (EU) No 648/2012. This field shall be populated only where counterparty 1 is a non-financial counterparty, as defined in Article 2 point (9) of the Regulation (EU) No 648/2012.

(¹) Regulation (EU) No 648/2012 of the European Parliament and of the Council of 4 July 2012 on OTC derivatives, central counterparties and trade repositories (OJ L 201 27.7.2012, p. 1).

(²) Commission Implementing Regulation (EU) 2022/1860 of 10 June 2022 laying down implementing technical standards for the application of Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to the standards, formats, frequency and methods and arrangements for reporting (see page 68 of this Official Journal).

Table 2

	Section	Field	Details to be reported
1	Section 2a - Identifiers and links	UTI	Unique Trade Identifier as referred to in Article 7 of Implementing Regulation (EU) 2022/1860.
2	Section 2a - Identifiers and links	Report tracking number	Where a derivative was executed on a trading venue, a number generated by the trading venue and unique to that execution.
3	Section 2a - Identifiers and links	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g. in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g. in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g. in the case of a compression).

	Section	Field	Details to be reported
4	Section 2a - Identifiers and links	Subsequent position UTI	The UTI of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.
5	Section 2a - Identifiers and links	Post Trade Risk Reduction (PTRR) ID	Identifier generated by the PTRR service provider or CCP providing the PTRR service in order to connect all derivatives entering into a given PTRR event and resulting from that PTRR event.
6	Section 2a - Identifiers and links	Package identifier	Identifier (determined by counterparty 1) in order to connect derivatives in the same package in accordance with Article 1(3), third subparagraph, of this Regulation. A package may include reportable and non-reportable transactions.
7	Section 2b – Contract information	International Securities Identification Number (ISIN)	ISIN identifying the product if that product is admitted to trading or traded on a regulated market, MTF, OTF or systematic internaliser.
8	Section 2b – Contract information	Unique product identifier (UPI)	UPI identifying the product.
9	Section 2b – Contract information	Product classification	Classification of Financial Instrument (CFI) code pertaining to the instrument.
10	Section 2b – Contract information	Contract type	Each reported contract shall be classified according to its type.
11	Section 2b – Contract information	Asset class	Each reported contract shall be classified according to the asset class it is based on.
12	Section 2b – Contract information	Derivative based on crypto-assets	Indicator whether the derivative is based on crypto-assets.
13	Section 2b – Contract information	Underlying identification type	The type of relevant underlying identifier.
14	Section 2b – Contract information	Underlying identification	The direct underlying shall be identified by using a unique identification for this underlying based on its type. For Credit Default Swaps, the ISIN of the reference obligation should be provided.
15	Section 2b – Contract information	Indicator of the underlying index	An indication of the underlying index, where available.

	Section	Field	Details to be reported
16	Section 2b – Contract information	Name of the underlying index	The full name of the underlying index as assigned by the index provider.
17	Section 2b – Contract information	Custom basket code	If the derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents.
18	Section 2b – Contract information	Identifier of the basket's constituents	In case of custom baskets composed, among others, of financial instruments traded in a trading venue, only financial instruments traded in a trading venue shall be specified.
19	Section 2b – Contract information	Settlement currency 1	Currency for the cash settlement of the transaction when applicable. For multicurrency products that do not net, the settlement currency of the leg 1. This data element is not applicable for physically settled products (e.g. physically settled swaptions).
20	Section 2b – Contract information	Settlement currency 2	Currency for the cash settlement of the transaction when applicable. For multicurrency products that do not net, the settlement currency of the leg 2. This data element is not applicable for physically settled products (e.g. physically settled swaptions).
21	Section 2c – Valuation	Valuation amount	Mark-to-market valuation of the contract, or mark-to-model valuation as referred to in Article 4 of this Regulation. The CCP's valuation to be used for a cleared trade.
22	Section 2c – Valuation	Valuation currency	Currency in which the valuation amount is denominated.
23	Section 2c – Valuation	Valuation timestamp	Date and time of the last valuation marked to market, provided by the CCP or calculated using the current or last available market price of the inputs.
24	Section 2c – Valuation	Valuation method	Source and method used for the valuation of the transaction by counterparty 1. If at least one valuation input is used that is classified as mark-to-model, then the whole valuation is classified as mark-to-model. If only inputs are used that are classified as mark-to-market, then the whole valuation is classified as mark-to-market.
25	Section 2c – Valuation	Delta	The ratio of the change in the price of a derivative transaction to the change in the price of the underlying. This field is applicable only to options and swaptions. Updated delta shall be reported on a daily basis by financial counterparties and non-financial counterparties as referred to in Article 10 of Regulation (EU) No 648/2012.

	Section	Field	Details to be reported
26	Section 2d - Collateral	Collateral portfolio indicator	Indicator of whether the collateralisation was performed on a portfolio basis. By 'on a portfolio basis', it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.
27	Section 2d - Collateral	Collateral portfolio code	If collateral is reported on a portfolio basis, unique code assigned by counterparty 1 to the portfolio. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.
28	Section 2e - Risk mitigation / Reporting	Confirmation timestamp	Date and time of the confirmation, as set out in Article 12 of Commission Delegated Regulation (EU) No 149/2013 (¹). Applicable only to OTC derivative contracts not cleared by a CCP.
29	Section 2e - Risk mitigation / Reporting	Confirmed	For new reportable transactions, whether the legally binding terms of an OTC derivatives contract were documented and agreed upon (confirmed) or not (unconfirmed). If documented and agreed, whether such confirmation was done: — via a shared confirmation facility or platform, or a private or bilateral electronic system (electronic); — via a human-readable written document, such as fax, paper or manually processed e-mails (non-electronic). Applicable only to OTC derivative contracts not cleared by a CCP.
30	Section 2f - Clearing	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) No 648/2012, as of the time of execution of the contract. Applicable only to OTC derivative contracts.
31	Section 2f - Clearing	Cleared	Indicator of whether the derivative has been cleared by a CCP.
32	Section 2f - Clearing	Clearing timestamp	Time and date when clearing took place. Applicable only to derivatives cleared by a CCP.
33	Section 2f - Clearing	Central counterparty	Identifier of the CCP that cleared the transaction. This data element is not applicable if the value of the data element 'Cleared' is 'N' ('No, not centrally cleared').
34	Section 2g - Details on the transaction	Master Agreement type	Reference to the master agreement type under which the counterparties concluded a derivative.
35	Section 2g - Details on the transaction	Other master agreement type	Name of the master agreement. This field shall only be completed where 'OTHR' is reported in field 34 in this table.

	Section	Field	Details to be reported
36	Section 2g - Details on the transaction	Master Agreement version	Reference to the year of the master agreement relevant to the reported trade, if applicable.
37	Section 2g - Details on the transaction	Intragroup	Indicates whether the contract was entered into as an intragroup transaction, as defined in Article 3 of Regulation (EU) No 648/2012.
38	Section 2g - Details on the transaction	PTRR	Identify whether the contract results from a PTRR operation.
39	Section 2g - Details on the transaction	Type of PTRR technique	Indicator of a type of a PTRR operation for the purpose of reporting under Regulation (EU) No 648/2012. Portfolio Compression without a third-party service provider: An arrangement to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminating trades and commonly to replacing the terminated derivatives with new replacement trades. Portfolio Compression with a third-party service provider or CCP: A PTRR service provided by a service provider or CCP to reduce risk in existing portfolios of trades using non-price forming trades mainly to reduce notional amount outstanding, the number of transactions or otherwise harmonise the terms, by wholly or partially terminating trades and commonly to replacing the terminated derivatives with new replacement trades. Portfolio Rebalancing/Margin management: A PTRR service provided by a service provider to reduce risk in an existing portfolio of trades by adding new non-price forming trades and where no existing trades in the portfolio are terminated or replaced and the notional is increased rather than decreased. Other Portfolio PTRR services: A PTRR service provided by a service provider to reduce risk in existing portfolios of trades using non-price forming trades and where such service does not qualify as Portfolio Compression or Portfolio Rebalancing.
40	Section 2g - Details on the transaction	PTRR service provider	LEI identifying the PTRR service provider.
41	Section 2g - Details on the transaction	Venue of execution	Identification of the venue where the transaction was executed. Use the ISO 10383 segment MIC for transactions executed on a trading venue, Systematic Internaliser ('SI') or organised trading platform outside the Union. Where the segment MIC does not exist, use the operating MIC. Use MIC code 'XOFF' for financial instruments admitted to trading, or traded on a trading venue or for which a request for admission was made, where the transaction on that financial instrument is not executed on a trading venue, SI or organised trading platform outside the Union, or where a counterparty does not know it is trading with a counterparty 2 acting as an SI.

		Section	Field	Details to be reported
				Use MIC code 'XXXX' for financial instruments that are not admitted to trading or traded on a trading venue or for which no request for admission has been made and that are not traded on an organised trading platform outside the Union.
	42	Section 2c - Details on the transaction	Execution timestamp	Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI. For position level reporting it should refer to the time when position was opened for the first time.
	43	Section 2c - Details on the transaction	Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation. If the effective date is not specified as part of the terms of the contract, the counterparties shall report in this field the date of execution of the derivative.
	44	Section 2c - Details on the transaction	Expiration date	Unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.
	45	Section 2c - Details on the transaction	Early termination date	Effective date of the early termination (expiry) of the reported transaction. This data element is applicable if the termination of the transaction occurs prior to its maturity due to an ex-interim decision of a counterparty (or counterparties).
	46	Section 2c - Details on the transaction	Final contractual settlement date	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract. For products that may not have a final contractual settlement date (e.g. American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.
	47	Section 2c - Details on the transaction	Delivery type	Indicates whether the contract is settled physically or in cash.
	48	Section 2g - Details on the transaction	Price	Price specified in the derivative transaction. It does not include fees, taxes or commissions. Where the price is not known when a new transaction is reported, the price is updated as it becomes available. For transactions that are part of a package, this data element contains the price of the component transaction where applicable.
	49	Section 2g - Details on the transaction	Price currency	Currency in which the price is denominated. Price currency is only applicable if price is expressed as monetary value.

	Section	Field	Details to be reported
	Fields 50 to 52 are repeatable and shall be populated in the case of derivatives involving price schedules.		
50	Section 2g - Details on the transaction	Unadjusted effective date of the price	Unadjusted effective date of the price.
51	Section 2g - Details on the transaction	Unadjusted end date of the price	Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
52	Section 2g - Details on the transaction	Price in effect between the unadjusted effective date and the end date	Price in effect between the unadjusted effective date and inclusive of the unadjusted end date.
53	Section 2g - Details on the transaction	Package transaction price	Traded price of the entire package in which the reported derivative transaction is a component. This data element is not applicable if — no package is involved, or — package transaction spread is used. Prices and related data elements of the transactions (Price currency) that represent individual components of the package are reported when available. The package transaction price may not be known when a new transaction is reported but may be updated later.
54	Section 2g - Details on the transaction	Package transaction price currency	Currency in which the package transaction price is denominated. This data element is not applicable if — no package is involved, or — package transaction spread is used, or — package transaction price is expressed as percentage.
55	Section 2g - Details on the transaction	Notional amount of leg 1	Notional amount of leg 1 as referred to in Article 5 of this Regulation.
56	Section 2g - Details on the transaction	Notional currency 1	Where applicable: the currency in which the notional amount of leg 1 is denominated.
	Fields 57 to 59 are repeatable and shall be populated in the case of derivatives involving notional amount schedules		

	Section	Field	Details to be reported
57	Section 2g - Details on the transaction	Effective date of the notional amount of leg 1	Unadjusted date on which the associated notional amount of leg 1 becomes effective.
58	Section 2g - Details on the transaction	End date of the notional amount of leg 1	Unadjusted end date of the notional amount of leg 1 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
59	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 1	Notional amount of leg 1 which becomes effective on the associated unadjusted effective date.
60	Section 2g - Details on the transaction	Total notional quantity of leg 1	Aggregate Notional quantity of the underlying asset of leg 1 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.
	Fields 61 to 63 are repeatable and shall be populated in the case of derivatives involving notional quantity schedules		
61	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 1	Unadjusted date on which the associated notional quantity of leg 1 becomes effective
62	Section 2g - Details on the transaction	End date of the notional quantity of leg 1	Unadjusted end date of the notional quantity of leg 1 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
63	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 1	Notional quantity of leg 1 which becomes effective on the associated unadjusted effective date.
64	Section 2g - Details on the transaction	Notional amount of leg 2	Where applicable, notional amount of leg 2 as referred to in Article 5 of this Regulation.
65	Section 2g - Details on the transaction	Notional currency 2	Where applicable: the currency in which the notional amount of leg 2 is denominated.
	Fields 66 to 68 are repeatable and shall be populated in the case of derivatives involving notional amount schedules		

	Section	Field	Details to be reported
66	Section 2g - Details on the transaction	Effective date of the notional amount of leg 2	Unadjusted date on which the associated notional amount of leg 2 becomes effective.
67	Section 2g - Details on the transaction	End date of the notional amount of leg 2	Unadjusted end date of the notional amount of leg 2 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
68	Section 2g - Details on the transaction	Notional amount in effect on associated effective date of leg 2	Notional amount of leg 2 which becomes effective on the associated unadjusted effective date.
69	Section 2g - Details on the transaction	Total notional quantity of leg 2	Aggregate Notional quantity of the underlying asset of leg 2 for the term of the transaction. Where the total notional quantity is not known when a new transaction is reported, the total notional quantity is updated as it becomes available.
	Fields 70 to 72 are repeatable and shall be populated in the case of derivatives involving notional quantity schedules		
70	Section 2g - Details on the transaction	Effective date of the notional quantity of leg 2	Unadjusted date on which the associated notional quantity of leg 2 becomes effective.
71	Section 2g - Details on the transaction	End date of the notional quantity of leg 2	Unadjusted end date of the notional quantity of leg 2 (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
72	Section 2g - Details on the transaction	Notional quantity in effect on associated effective date of leg 2	Notional quantity of leg 2 which becomes effective on the associated unadjusted effective date.
	Section of fields 73 to 78 is repeatable		
73	Section 2g - Details on the transaction	Other payment type	Type of Other payment amount. Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.
74	Section 2g - Details on the transaction	Other payment amount	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.
75	Section 2g - Details on the transaction	Other payment currency	Currency in which Other payment amount is denominated.

	Section	Field	Details to be reported
76	Section 2g - Details on the transaction	Other payment date	Unadjusted date on which the other payment amount is paid.
77	Section 2g - Details on the transaction	Other payment payer	Identifier of the payer of Other payment amount.
78	Section 2g - Details on the transaction	Other payment receiver	Identifier of the receiver of Other payment amount.
79	Section 2h - Interest Rates	Fixed rate of leg 1 or coupon	An indication of the fixed rate leg 1 or coupon used, where applicable.
80	Section 2h - Interest Rates	Fixed rate or coupon day count convention leg 1	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
81	Section 2h - Interest Rates	Fixed rate or coupon payment frequency period leg 1	Where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream for the fixed rate of leg 1 or coupon.
82	Section 2h - Interest Rates	Fixed rate or coupon payment frequency period multiplier leg 1	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 1 or coupon. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.
83	Section 2h - Interest Rates	Identifier of the floating rate of leg 1	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate.
84	Section 2h - Interest Rates	Indicator of the floating rate of leg 1	An indication of the interest rate, where available.
85	Section 2h - Interest Rates	Name of the floating rate of leg 1	The full name of the interest rate as assigned by the index provider.
86	Section 2h - Interest Rates	Floating rate day count convention of leg 1	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 1 are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.

	Section	Field	Details to be reported
87	Section 2h - Interest Rates	Floating rate payment frequency period of leg 1	Where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream for the floating rate of leg 1.
88	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 1	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.
89	Section 2h - Interest Rates	Floating rate reference period of leg 1 – time period	Time period describing the reference period for the floating rate of leg 1.
90	Section 2h - Interest Rates	Floating rate reference period of leg 1 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 1.
91	Section 2h - Interest Rates	Floating rate reset frequency period of leg 1	Where applicable: time unit associated with the frequency of payments resets, e.g. day, week, month, year or term of the stream for the floating rate of leg 1.
92	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 1	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 1. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.
93	Section 2h - Interest Rates	Spread of leg 1	An indication of the spread of leg 1, where applicable: for OTC derivative transactions with periodic payments (e.g. interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), — spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). — difference between the reference prices of the two floating leg indexes.

	Section	Field	Details to be reported
94	Section 2h - Interest Rates	Spread currency of leg 1	Where applicable: currency in which the spread of leg 1 is denominated. This data element is only applicable if spread is expressed as monetary amount.
95	Section 2h - Interest Rates	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, where applicable.
96	Section 2h - Interest Rates	Fixed rate day count convention leg 2	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
97	Section 2h - Interest Rates	Fixed rate payment frequency period leg 2	Where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream for the fixed rate of leg 2.
98	Section 2h - Interest Rates	Fixed rate payment frequency period multiplier leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the fixed rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.
99	Section 2h - Interest Rates	Identifier of the floating rate of leg 2	Where applicable: an identifier of the interest rates used which are reset at predetermined intervals by reference to a market reference rate
100	Section 2h - Interest Rates	Indicator of the floating rate of leg 2	An indication of the interest rate, where available.
101	Section 2h - Interest Rates	Name of the floating rate of leg 2	The full name of the interest rate as assigned by the index provider.
102	Section 2h - Interest Rates	Floating rate day count convention of leg 2	Where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments for the floating rate of leg 2 are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year.
103	Section 2h - Interest Rates	Floating rate payment frequency period of leg 2	Where applicable: time unit associated with the frequency of payments, e.g. day, week, month, year or term of the stream for the floating rate of leg 2.

	Section	Field	Details to be reported
104	Section 2h - Interest Rates	Floating rate payment frequency period multiplier of leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.
105	Section 2h - Interest Rates	Floating rate reference period of leg 2 – time period	Time period describing the reference period for the floating rate of leg 2.
106	Section 2h - Interest Rates	Floating rate reference period of leg 2 – multiplier	Multiplier of the time period describing the reference period for the floating rate of leg 2.
107	Section 2h - Interest Rates	Floating rate reset frequency period of leg 2	Where applicable: time unit associated with the frequency of payments resets, e.g. day, week, month, year or term of the stream for the floating rate of leg 2.
108	Section 2h - Interest Rates	Floating rate reset frequency multiplier of leg 2	Where applicable: number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment resets dates occur for the floating rate of leg 2. For example, a transaction with payments occurring every two months is represented with a payment frequency period of 'MNTH' (monthly) and a payment frequency period multiplier of 2. This data element is not applicable if the payment frequency period is 'ADHO'. If payment frequency period is 'EXPI', then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is 'DAIL' and the payment frequency multiplier is 0.
109	Section 2h - Interest Rates	Spread of leg 2	An indication of the spread of leg 2, where applicable: for OTC derivative transactions with periodic payments (e.g. interest rate fixed or float swaps, interest rate basis swaps, commodity swaps), — spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). — difference between the reference prices of the two floating leg indexes.
110	Section 2h - Interest Rates	Spread currency of leg 2	Where applicable: currency in which the spread of leg 2 is denominated. This data element is only applicable if the spread is expressed as monetary amount.

	Section	Field	Details to be reported
111	Section 2h - Interest Rates	Package transaction spread	Traded price of the entire package in which the reported derivative transaction is a component of a package transaction. Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. This data element is not applicable if — no package is involved, or — package transaction price is used. Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available. Package transaction spread may not be known when a new transaction is reported but may be updated later.
112	Section 2h - Interest Rates	Package transaction spread currency	Currency in which the package transaction spread is denominated. This data element is not applicable if — no package is involved, or — package transaction price is used, or — package transaction spread is expressed as percentage or basis points.
113	Section 2i – Foreign Exchange	Exchange rate 1	Exchange rate between the two different currencies specified in the derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.
114	Section 2i – Foreign Exchange	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.
115	Section 2i – Foreign Exchange	Exchange rate basis	Currency pair and order in which the exchange rate is denominated, expressed as unit currency or quoted currency.
116	Section 2j - Commodities and emission allowances (General)	Base product	Base product as specified in the classification of commodities in Table 4 of the Annex to Implementing Regulation (EU) 2022/1860.
117	Section 2j - Commodities and emission allowances (General)	Sub-product	Sub-product as specified in the classification of commodities in Table 4 of the Annex to Implementing Regulation (EU) 2022/1860. This field requires a specific base product in field.
118	Section 2j - Commodities and emission allowances (General)	Further sub-product	Further sub product as specified in the classification of commodities in Table 4 of the Annex to Implementing Regulation (EU) 2022/1860. This field requires a specific sub product in field.

	Section	Field	Details to be reported
119	Section 2k - Commodities and emission allowances (Energy)	Delivery point or zone	Delivery point(s) or market area(s).
120	Section 2k - Commodities and emission allowances (Energy)	Interconnection Point	Identification of the border(s) or border point(s) of a transportation contract.
121	Section 2k - Commodities and emission allowances (Energy)	Load type	Identification of the delivery profile.
	Section of fields 122 to 131 is repeatable		
122	Section 2k - Commodities and emission allowances (Energy)	Delivery interval start time	The start time of the delivery interval for each block or shape.
123	Section 2k - Commodities and emission allowances (Energy)	Delivery interval end time	The end time of the delivery interval for each block or shape.
124	Section 2k - Commodities and emission allowances (Energy)	Delivery start date	Start date of delivery.
125	Section 2k - Commodities and emission allowances (Energy)	Delivery end date	End date of delivery.
126	Section 2k - Commodities and emission allowances (Energy)	Duration	The duration of the delivery period.
127	Section 2k - Commodities and emission allowances (Energy)	Days of the week	The days of the week of the delivery.
128	Section 2k - Commodities and emission allowances (Energy)	Delivery capacity	The number of units included in the transaction for each delivery interval specified in fields 122 and 123.

	Section	Field	Details to be reported
129	Section 2k - Commodities and emission allowances (Energy)	Quantity Unit	The unit of measurement used.
130	Section 2k - Commodities and emission allowances (Energy)	Price/time interval quantity	If applicable, price per quantity per delivery time interval.
131	Section 2k - Commodities and emission allowances (Energy)	Currency of the price/time interval quantity	The currency in which the price per time interval quantity is expressed.
132	Section 2l - Options	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 swaptions it shall be: — 'Put', in case of receiver swaption, in which the buyer has the right to enter into a swap as a fixed-rate receiver. — 'Call', in case of payer swaption, in which the buyer has the right to enter into a swap as a fixed-rate payer. In case of Caps and Floors it shall be: — 'Put', in case of a Floor. — 'Call', in case of a Cap.
133	Section 2l - Options	Option style	Indicates whether the option may be exercised only at a fixed date (European), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American).
134	Section 2l - Options	Strike price	— For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option. — For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0,9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0,9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available. — For volatility and variance swaps and similar products the volatility strike price is reported in this data element.
	Fields 135 to 137 are repeatable and shall be populated in the case of derivatives involving strike price schedules		

	Section	Field	Details to be reported
135	Section 2l - Options	Effective date of the strike price	Unadjusted effective date of the strike price.
136	Section 2l - Options	End date of the strike price	Unadjusted end date of the strike price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).
137	Section 2l - Options	Strike price in effect on associated effective date	Strike price in effect between the unadjusted effective date and unadjusted end date inclusive.
138	Section 2l - Options	Strike price currency/ currency pair	For equity options, commodity options, and similar products, currency in which the strike price is denominated. For foreign exchange options: Currency pair and order in which the strike price is expressed. It is expressed as unit currency per quoted currency.
139	Section 2l - Options	Option premium amount	For options and swaptions of all asset classes, monetary amount paid by the option buyer. This data element is not applicable if the instrument is not an option or does not embed any optionality.
140	Section 2l - Options	Option premium currency	For options and swaptions of all asset classes, currency in which the option premium amount is denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality.
141	Section 2l - Options	Option premium payment date	Unadjusted date on which the option premium is paid.
142	Section 2i - Options	Maturity date of the underlying	In case of swaptions, maturity date of the underlying swap.
143	Section 2m – Credit derivatives	Seniority	Indicates the seniority of the debt security, or debt basket or index underlying a derivative.
144	Section 2m – Credit derivatives	Reference entity	Identification of the underlying reference entity.
145	Section 2m – Credit derivatives	Series	The series number of the composition of the index if applicable.
146	Section 2m – Credit derivatives	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.
147	Section 2m – Credit derivatives	Index factor	The factor to apply to the Notional (field 55 in this Table) to adjust it to all the previous credit events in that Index series.
148	Section 2m – Credit derivatives	Tranche	Indication whether a derivative contract is tranched.
149	Section 2m – Credit derivatives	Credit Default Swap (CDS) index attachment point	Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche. For example, the notional in a tranche with an attachment point of 3 % will be reduced after 3 % of losses in the portfolio have occurred. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).

	Section	Field	Details to be reported
150	Section 2m – Credit derivatives	CDS index detachment point	Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche. For example, the notional in a tranche with an attachment point of 3 % and a detachment point of 6 % will be reduced after there have been 3 % of losses in the portfolio. 6 % losses in the portfolio deplete the notional of the tranche. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).
151	Section 2n - Modifications to the derivative	Action type	— New: A report of a derivative, at a trade or position level, for the first time. — Modify: A modification to the terms or details of a previously reported derivative, at a trade or position level, but not a correction of a report. — Correct: A report correcting the erroneous data fields of a previously submitted report. — Terminate: A termination of an existing derivative, at a trade or position level. — Error: A cancellation of a wrongly submitted entire report in case the derivative, at a trade or position level, 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 or a cancellation of a duplicate report. — Revive: Re-opening of a derivative, at a trade or position level, that was cancelled with action type 'Error' or terminated by mistake. — Valuation: An update of a valuation of a derivative, at a trade or position level — Position component: A report of a new derivative that is included in a separate position report on the same day.
152	Section 2n - Modifications to the derivative	Event type	— Trade: Conclusion of a derivative or renegotiation of its terms that does not result in change of a counterparty — Step-in: An event, where part or entirety of the derivative is transferred to a counterparty 2 (and reported as a new derivative) and the existing derivative is either terminated or its notional is modified. — PTRR: Post-trade risk reduction exercise — Early termination: Termination of a derivative, at a trade or position level — Clearing: Clearing as defined in Article 2 point (3) of Regulation (EU) No 648/2012 — Exercise: The exercise of an option or a swaption by one counterparty of the transaction, fully or partially. — Allocation: Allocation event, where an existing derivative is allocated to different counterparties and reported as new derivatives with reduced notional amounts. — Credit event: Applies only to credit derivatives. A credit event that results in a modification of a derivative, at a trade or position level

	Section	Field	Details to be reported
			Corporate event: A corporate action on equity underlying that impacts the derivatives on that equity — Inclusion in position: Inclusion of CCP-cleared derivative or CFD into a position, where an existing derivative is terminated and either a new position is created or the notional of an existing position is modified. Update - Update of an outstanding derivative performed during the transition period in order to ensure its conformity with the amended reporting requirements
153	Section 2n - Modifications to the derivative	Event date	Date on which the reportable event relating to the derivative contract and captured by the report took place or, in case of a modification when the modification become effective.
154	Section 2n - Modifications to the derivative	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 individual trades in fungible products have been replaced by the position.

(¹) Commission Delegated Regulation (EU) No 149/2013 of 19 December 2012 supplementing Regulation (EU) No 648/2012 of the European Parliament and of the Council with regard to regulatory technical standards on indirect clearing arrangements, the clearing obligation, the public register, access to a trading venue, non-financial counterparties, and risk mitigation techniques for OTC derivatives contracts not cleared by a CCP (OJ L 52, 23.2.2013, p. 11).

Table 3

Item	Section	Field	Details to be reported
1	Parties to the derivative	Reporting timestamp	Date and time of the submission of the report to the trade repository.
2	Parties to the derivative	Report submitting entity ID	In the case where the entity responsible for reporting 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 the entity responsible for reporting should be identified in this field.
3	Parties to the derivative	Entity responsible for reporting	Where a financial counterparty is solely responsible, and legally liable, for reporting on behalf of both counterparties in accordance with Article 9(1a) of Regulation (EU) No 648/2012 and the non-financial counterparty does not decide to report itself the details of its OTC derivative contracts with the financial counterparty, the unique code identifying that financial counterparty. Where a management company is responsible, and legally liable, for reporting on behalf of an Undertaking for Collective Investment in Transferable Securities (UCITS) in accordance with Article 9(1b) of that Regulation, the unique code identifying that management company. Where an Alternative Investment

Item	Section	Field	Details to be reported
			Fund Manager (AIFM) is responsible, and legally liable, for reporting on behalf of an Alternative Investment Fund (AIF) in accordance with Article 9(1c) of that Regulation, the unique code identifying that AIFM. Where an authorised entity that is responsible for managing and acting on behalf of an IORP is responsible, and legally liable, for reporting on its behalf in accordance with Article 9(1d) of that Regulation, the unique code identifying that entity. This field is applicable only to OTC derivatives.
4	Parties to the derivative	Counterparty 1 (Reporting counterparty)	Identifier of the counterparty to a derivative transaction who is fulfilling its reporting obligation via the report in question. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
5	Parties to the derivative	Counterparty 2 identifier type	Indicator of whether LEI was used to identify the counterparty 2.
6	Parties to the derivative	Counterparty 2	Identifier of the second counterparty to a derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.
7	Collateral	Collateral timestamp	Date and time as of which the values of the margins are reported.
8	Collateral	Collateral portfolio indicator	Indicator of whether the collateralisation was performed on a portfolio basis. By 'on a portfolio basis', it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.
9	Collateral	Collateral portfolio code	If collateral is reported on a portfolio basis, unique code assigned by counterparty 1 to the portfolio. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement or if no collateral is posted or received.
10	Collateral	UTI	Unique Trade Identifier as referred to in Article 7 of Implementing Regulation (EU) 2022/1860.
11	Collateral	Collateralisation category	Indicate whether a collateral agreement between the counterparties exists. This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.

Item	Section	Field	Details to be reported
12	Collateral	Initial margin posted by counterparty 1 (pre-haircut)	Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This field refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the CCP, i.e. committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
13	Collateral	Initial margin posted by counterparty 1 (post-haircut)	Monetary value of initial margin that has been posted by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This field refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the CCP, i.e. committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
14	Collateral	Currency of the initial margin posted	Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted initial margins.
15	Collateral	Variation margin posted by counterparty 1 (pre-haircut)	Monetary value of the variation margin posted by counterparty 1, including the cash-settled margin and any margin that is in transit and pending settlement.

Item	Section	Field	Details to be reported
			Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This field refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio or transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
16	Collateral	Variation margin posted by counterparty 1 (post-haircut)	Monetary value of the variation margin posted by counterparty 1, including the cash-settled margin and any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This field refers to the total current value of the variation margin after application of the haircut, if applicable, cumulated since the first reporting of posted variation margins for the portfolio or transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
17	Collateral	Currency of the variation margins posted	Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted variation margins.
18	Collateral	Excess collateral posted by counterparty 1	Monetary value of any additional collateral posted by counterparty 1 separate and independent from initial and variation margin. This field refers to the total current value of the excess collateral before application of the haircut, if applicable, rather than to its daily change. Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.

Item	Section	Field	Details to be reported
19	Collateral	Currency of the excess collateral posted	Currency in which the excess collateral posted is denominated. If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of posted excess collateral.
20	Collateral	Initial margin collected by counterparty 1 (pre-haircut)	Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This field refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the CCP as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
21	Collateral	Initial margin collected by counterparty 1 (post-haircut)	Monetary value of initial margin that has been collected by counterparty 1, including any margin that is in transit and pending settlement. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This field refers to the total current value of the initial margin after application of the haircut, if applicable, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the CCP as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
22	Collateral	Currency of initial margin collected	Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected initial margins.

Item	Section	Field	Details to be reported
23	Collateral	Variation margin collected by counterparty 1 (pre-haircut)	Monetary value of the variation margin collected by counterparty 1, including the cash-settled margin and any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This field refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
24	Collateral	Variation margin collected by counterparty 1 (post-haircut)	Monetary value of the variation margin collected by counterparty 1, including the cash-settled margin, and any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This field refers to the total current value of the variation margin collected after application of the haircut, if applicable, cumulated since the first reporting of collected variation margins for the portfolio/transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by counterparty 1 and reported as one total value.
25	Collateral	Currency of variation margin collected	Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected variation margins.
26	Collateral	Excess collateral collected by counterparty 1	Monetary value of any additional collateral collected by counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut, if applicable, rather than to its daily change. Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected.

Item	Section	Field	Details to be reported
			For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.
27	Collateral	Currency of excess collateral collected	Currency in which the excess collateral collected is denominated. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which counterparty 1 has chosen to convert all the values of collected excess collateral.
28	Collateral	Action type	The report shall contain one of the following action types: (a) a new margin balance or a modification of the details of the margins shall be identified as 'Margin update'; (b) a correction of data fields that were submitted incorrectly in a previous report shall be identified as 'Correct'.
29	Collateral	Event date	Date on which the reportable event relating to the derivative contract and captured by the report took place. In the case of collateral update - the date for which the information contained in the report is provided.