Transaction Data

ESMA reference number	Reporting Field	Field Interpretation	Format	Precondition	ECC Comments	Example
1.1	Reporting timestamp	Date and time of the submission of the report	ISO 8601 date in the Coordinated Universal Time (UTC) time format YYYY-MM-DDThh:mm:ssZ			2025-01-02T10:11:12Z
1.2	Report submitting entity ID	LEI of the submitting entity	ISO 17442 Legal Entity Identifier (LEI)			123456A7BC8DEF9GHI10
1.3	Entity responsible for reporting	LEI of responsible entity	ISO 17442 Legal Entity Identifier (LEI)	- Field "Venue of execution" is NOT poulated with a MIC of a trading venue that was a regulated market or a third country market considered as equivalent to a regulated market - "Venue of execution" = "XPOT" or "XEEO" (OTF markets)	- only filled for segment MICs XPOT & XEEO (OTF markets), otherwise not reported	123456A7BC8DEF9GHI10
1.4	Counterparty 1 (Reporting counterparty)	Identifier of the reporting counterparty	ISO 17442 Legal Entity Identifier (LEI)			123456A7BC8DEF9GHI10
1.5	Nature of the counterparty 1	Characteristics of the reporting counterparty	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other			
1.6	Corporate sector of the counterparty 1	Type of the reporting counterparty´s company activities	'INVF' - Investment firm 'CDTI' - Credit institution 'INUN' - insurance undertaking or reinsurance undertaking 'UCIT' - UCITS 'ORPI' - institution for occupational retirement provision 'AIFD' - alternative investment fund 'CSDS' - central securities depository 'A' - Agriculture, forestry and fishing; 'B' - Mining and quarrying; 'C' - Manufacturing; 'D' - Electricity, gas, steam and air conditioning supply; 'E' - Water supply, sewerage, waste management and remediation activities;	- Field "Nature of counterparty 1" = C -> Field left blank - Field "Nature of counterparty 1" = F -> lookup ECC Member data - Field "Nature of counterparty 1" = N -> lookup ECC Member data	For CCP reports: Field left blank For CM and NCM reports due to ECC EMIR Service: Based on ECC member data	
1.7	Clearing threshold of counterparty 1	If the treshold value exeeded at the timepoint of the transaction conclusion	TRUE FALSE	- Field "Nature of counterparty 1" = C -> Field left blank - Field "Nature of counterparty 1" = F -> lookup ECC Member data - Field "Nature of counterparty 1" = N -> lookup ECC Member data	For CCP reports: Field left blank For CM and NCM reports due to ECC EMIR Service: Based on ECC member data	
1.8	Counterparty 2 identifier type	Was the LEI Code used for the identification of the second counterparty	TRUE FALSE		Only companies with a valid LEI code are possible for ECC cleared transactions! -> True	LEI
1.9	Counterparty 2	Identifier of the second counterparty	ISO 17442 Legal Entity Identifier (LEI)	Field "Counterparty 2 identifier type" = True		123456A7BC8DEF9GHI10
1.10	Country of the counterparty 2	Country Code of residence if the seconde counterparty is a natual person	ISO 3166 Country Code - 2 character country code	Field "Counterparty 2 identifier type" = False (not possible for ECC cleared transactions)	not relevant for reporting of ECC cleared transactions	
1.11	Nature of the counterparty 2	Characteristics of the second counterparty	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other	Field "Counterparty 2 identifier type" = True	For CCP reports -> "C" For CM and NCM reports due to ECC EMIR Service: 1) Based on ECC member data 2) if not registered as ECC EMIR Member Default Value "N" -> Only possible for Reporting Direction CM -> NCM In case Nature of the counterparty 2 is not "N" ECC EMIR team need to be informed with the information: - Member Name - LEI - Nature of the counterparty - Corporate sector of the company - Clearing threshold of the company (True or False)	
1.12	Corporate sector of the counterparty 2	Type of the second counterparty´s company activities	'INVF' - Investment firm 'CDTI' - Credit institution 'INUN' - insurance undertaking or reinsurance undertaking 'UCIT' - UCITS 'ORPI' - institution for occupational retirement provision 'AIFD' - alternative investment fund 'CSDS' - central securities depository 'A' - Agriculture, forestry and fishing; 'B' - Mining and quarrying; 'C' - Manufacturing; 'D' - Electricity, gas, steam and air conditioning supply; 'E' - Water supply, sewerage, waste management and remediation activities; ...	Field "Nature of the counterparty 2" = "F" or "N"	For CCP reports -> left blank For CM and NCM reports due to ECC EMIR Service: 1) Based on ECC member data 2) if not registered as ECC EMIR Member Default Value "D" -> Only possible for Reporting Direction CM -> NCM In case Corporate Sector of the counterparty 2 is not "D" ECC EMIR team need to be informed with the information: - Member Name - LEI - Nature of the counterparty - Corporate sector of the company - Clearing threshold of the company (True or False)	
1.13	Clearing threshold of counterparty 2	If the treshold value of the second counterparty exeeded at the timepoint of the transaction conclusion	TRUE FALSE	Field "Nature of the counterparty 2" = "F" or "N"	For CCP reports -> left blank For CM and NCM reports due to ECC EMIR Service: 1) Based on ECC member data 2) if not registered as ECC EMIR Member Default Value "FALSE" -> Only possible for Reporting Direction CM -> NCM In case Clearing threshold of counterparty 2 is not "FALSE" ECC EMIR team need to be informed with the information: - Member Name - LEI - Nature of the counterparty - Corporate sector of the company - Clearing threshold of the company (True or False)	
1.14	Reporting obligation of the counterparty 2	Does the second counterparty has the reporting obligation under Regulation (EU) No 6	TRUE, if counterparty 2 has the reporting obligation FALSE, if counterparty 2 does not have the reporting obligation	Based on ECC member data	If company is registered in EU -> Reporting Obligation = TRUE, otherwise = FALSE	TRUE
1.16	Clearing member	Identifier of the Clearing Member	ISO 17442 Legal Entity Identifier (LEI)		Based on ECC member data	
1.17	Direction	Was the reporting counterparty buyer or seller at the timepoint of the transaction con	4 alphabetic characters: BYER = buyer SLLR = seller			
1.20	Directly linked to commercial activity or treasury financing		TRUE FALSE		Based on ECC member data	
2.1	UTI	Unique Trade Identifier	ISO 23897 UTI. Up to 52 alphanumeric characters		Lookup sheet: UTIs	8156006407E264D2C725240603IT00011122231234567890I2BU
2.2	Report tracking number	Unique number generated by the trading venue to the specific trade	An alphanumeric field up to 52 characters		Lookup sheet: Report Tracking Number	20230511DEBM0000001230

2.3	**Prior UTI (for one-to-one and one-to-many relations between transactions)**	**UTI of the predecessor transaction**	**Up to 52 alphanumeric characters, only the he upper-case alphabetic characters A–Z and the digits 0–9 are allowed**		blank	
2.4	**Subsequent position UTI**	**UTI of the position which includes this derivative**	**Up to 52 alphanumeric characters, only the he upper-case alphabetic characters A–Z and the digits 0–9 are allowed**		UTI of the corresponding position	
2.7	**ISIN**	**Identifier of the instrument (Instrument ISIN)**	**ISO 6166 ISIN, 12 character alphanumeric code**			
2.8	**Unique product identifier (UPI)**	**Identification of the product**	**ISO 4914 UPI, 12 character alphanumeric code**		the need of a UPI is still in discussion	
2.9	**Product classification**	**Classification of the Financial Instrument**	**ISO 10962 CFI, 6 characters alphabetic code**		Lookup Derivatives_EMIR_Product Overview	
2.10	**Contract type**	**Classification of the reported contract.**	**FUTR = Futures** **OPTN = Option**		Lookup Derivatives_EMIR_Product Overview	
2.11	**Asset class**	**Contract Classification according to related Asset Class.**	**COMM = Commodity and emission allowances**		Default Value "COMM"	
2.12	**Derivative based on crypto-assets**	**Is the derivative based on crypto-assets?**	**TRUE - for derivatives based on crypto-assets** **FALSE - for other derivatives**		Default Value "False"	
2.19	**Settlement currency 1**	**Currency for the cash settlement of the transaction when applicable.**	**ISO 4217 Currency Code, 3 alphabetic characters**			
2.25	**Delta**	**Ratio of price change from derivative transaction to underlying.**	**Up to 25 numeric characters including up to 5 decimal places**		blank	
2.26	**Collateral portfolio indicator**	**Was the collateralisation performed on a portfolio basis (set of transactions margined together).**	**TRUE = collateralised on a portfolio basis** **FALSE = not part of a portfolio**		Reporting Direction CM->ECC and ECC->CM ="TRUE"; Reporting Direction CM->NCM and NCM->CM ="FALSE";	
2.27	**Collateral portfolio code**	**Code of the portfolio.**	**Up to 52 alphanumeric characters (special characters are not allowed)**		Based on ECC member data	
2.30	**Clearing obligation**	**Does the contract belong to a class of OTC derivatives that has been declared subject to the cearing obligation.**	**TRUE = the 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** **FLSE = the contract belongs to a class of OTC derivatives that has been declared subject to the clearing obligation but one or both counterparties to the contract are not subject to the clearing obligation** **UKWN - the contract does not belong to a class of OTC derivatives that has been declared subject to the clearing obligation**		Default Value "UKWN"	
2.31	**Cleared**	**Has the derivative been cleared by a CCP?**	**1 alphabetic character** **Y= yes, centrally cleared, for beta and gamma transactions.** **N= no, not centrally cleared.**		Default Value "Y"	
2.32	**Clearing timestamp**	**Time and date of the clearing process. Only for derivatives cleared by a CCP.**	**ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ**	Field "Cleared" = "Y"	"BusinessDay": T23:59:59Z *Change planned:* *"BusinessDay": Fact Timestamp of the trade execution* Lookup Member Info for more details	
2.33	**Central counterparty**	**Identifier of the CCP, which cleared the transaction. If "Cleared" = N this field shall be left blank.**	**ISO 17442 Legal Entity Identifier (LEI)**	Field "Cleared" = "Y"	ECC LEI	
2.34	**Master Agreement type**	**Type of the master agreement under which the counterparties concluded a derivative.**	**4 alphabetic characters:** **'OTHR' if the master agreement type is not included in the above list**		Default value "OTHR"	
2.35	**Other master agreement type**	**Name of the master agreement in case "Master Agreement Type" = OTHR**	**Up to 50 alphanumeric characters**		Default Value "CCP Clearing Conditions"	
2.37	**Intragroup**	**Indicates whether the contract was entered into as an intragroup transaction, as defined in Article 3 of Regulation (EU) No 648/2012.**	**Boolean value:** **TRUE = contract entered into as an intragroup transaction** **FALSE = contract not entered into as an intragroup transaction**	- Field "Venue of execution" is NOT poulated with a MIC of a trading venue that was a regulated market or a third country market considered as equivalent to a regulated market - "Venue of execution" = "XPOT" or "XEEO" (OTF markets)	- only filled for segment MICs XPOT & XEEO (OTF markets), otherwise not reported	FALSE
2.38	**PTRR**	**Does the contact result from a PTTR operation?**	**TRUE = contract results from a PTRR event** **FALSE = contract does not result from a PTRR event**		Default Value "False"	
2.41	**Venue of execution**	**Identification of the venue where the transaction was executed. If existing use the ISO 10383 segment MIC, otherwise use the operating MIC. For finanancial 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 use MIC code XOFF.** **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 use Mic Code XXXX**	**ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters**		Lookup Derivatives_EMIR_Product Overview	
2.42	**Execution timestamp**	**Date and time of the tranaction execution**	**ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:ssZ**		Fact Timestamp of the trade execution Lookup Member Info for more details	2024-01-01T10:11:12Z
2.43	**Effective date**	**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 derivative´s exectution date shall be reported.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Business Day Lookup Member Info for more details	2024-01-01
2.44	**Expiration date**	**Date at which obligations under the derivative transaction stop being effective, as included in the confirmation. This data element is not affected by an early termination.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Based on EEX instrument data	2024-01-01
2.45	**Early termination date**	**If the reported transaction was terminated earlier. The early termination date is applicable if the termination of the termination occurs prior to its maturity due to an ex-interim decision of a counterparty.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Left blank	
2.46	**Final contractual settlement date**	**Refers to the date, by which the counterparties no longer have any outstanding obligations to each other.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Same Value as in Field "Expiration Date" *Change planned:* *Delivery Type CASH = Expiration Date +1* *Delivery Type PHYS = Expiration Date +2*	2024-01-01
2.47	**Delivery type**	**Is the contract settled in cash or physically.**	**4 alphabetic characters:** **CASH = Cash** **PHYS = Physical** **OPTL = Optional for counterparty or when determined by a third party**		Lookup Derivatives_EMIR_Product Overview	
2.48	**Price**	**Refers to the price, which was specified in the derivative transaction. The field price does not include fees, taxes or commissions. In case the price is not known at the timepoint of the reporting it should be updated when it becomes available.**	**A value up to 18 numeric characters including up to 13 decimal places. If the value has more than 13 digits after the decimal, it should be round half-up**		Transaction Price *Change planned:* *Futures = Transaction Price* *Options = "empty"*	
2.49	**Price currency**	**Designated currency**	**ISO 4217 Currency Code, 3 alphabetic characters**			
2.55	**Notional amount of leg 1**	**Refers to the face value of the first leg of a derivative contract.**	**A value ≥ 0. Up to 25 numeric characters including up to 5 decimal places. If the value has more than 5 digits after the decimal, it should be round half-up. The decimal mark is not counted as a numeric character and shall be represented by a dot if populated.**		For Options: Exercise Price x Contract Volume x Quantity For Futures: Transaction Price x Contract Volume x Quantity	
2.56	**Notional currency 1**	**The currency of the Notional amount of leg 1**	**ISO 4217 Currency Code, 3 alphabetic characters**			
2.60	**Total notional quantity of leg 1**	**Aggregation of the notional quantity of the underlying assets of leg 1 for the term of the transaction.**	**A value ≥ 0. Up to 25 numeric characters including up to 5 decimal places. If the value has more than 5 digits after the decimal, it should be round half-up. The decimal mark is not counted as a numeric character and shall be represented by a dot if populated.**		Contract Volume x Quantity	
2.116	**Base product**	**Classification of the base product**	**Only 'Base product' values from commodities derivatives table allowed.**		Lookup Derivatives_EMIR_Product Overview	
2.117	**Sub-product**	**Classification of the sub product**	**Only 'Sub - product' values from commodities derivatives table allowed.**		Lookup Derivatives_EMIR_Product Overview	
2.118	**Further sub-product**	**Classification of the further sub product**	**Only 'Further sub - product' values from commodities derivatives table allowed.**		Lookup Derivatives_EMIR_Product Overview	
2.119	**Delivery point or zone**	**Market Area(s) or point(s) of delivery**	**EIC code, 16 character alphanumeric code.**		Lookup Derivatives_EMIR_Product Overview	37Y005053MH0000R

2.120	**Interconnection Point**	**Refers to the identification of the border(s) ot the border point(s) in case of a transportation contract.**	**EIC code, 16 character alphanumeric code.**		Lookup Derivatives_EMIR_Product Overview	
2.121	**Load type**	**Identification of the delivery profile.**	**BSLD = Base Load** **PKLD = Peak Load** **OFFP = Off-Peak** **HABH = Hour/Block Hours** **GASD = Gas Day** **OTHR = Other**		Lookup Derivatives_EMIR_Product Overview	
2.122	**Delivery interval start time**	**Refers to the start time of the delievery interval for each block or shape.**	**hh:mm:ssZ**		Lookup Derivatives_EMIR_Product Overview	
2.123	**Delivery interval end time**	**Refers to the end time of the delievery interval for each block or shape.**	**hh:mm:ssZ**		Lookup Derivatives_EMIR_Product Overview	
2.124	**Delivery start date**	**Refers to the start date of the delivery.**	**ISO 8601 date in the format YYYY-MM-DD**		Based on EEX instrument data	
2.125	**Delivery end date**	**Refers to the end date of the delivery.**	**ISO 8601 date in the format YYYY-MM-DD**		Based on EEX instrument data	
2.126	**Duration**	**Refers to the duration of the delivery period.**	**DASD= Day** **WEEK=Week** **MNTH=Month** **QURT = Quarter** **SEAS= Season** **YEAR= Annual** **OTHR=Other**		Lookup Derivatives_EMIR_Product Overview	
2.127	**Days of the week**	**Refers to the days of the week of the delivery.**	**MOND = Monday** **TUED = Tuesday** **WEDD = Wednesday** **THUD = Thursday** **FRID = Friday** **SATD = Saturday** **SUND = Sunday**		Lookup Derivatives_EMIR_Product Overview	
2.128	**Delivery capacity**	**Refers to the number of units which are included in each delivery interval of the transaction.**	**Up to 20 digits. The decimal mark is not counted as a numeric character and shall be represented by a dot if populated. The negative symbol, if populated, is not counted as a numeric character.**		For Unit: MWHH; MWHD; KTMD = Quantity For Unit: THMD = Quantity x 1000 For Unit: MBTD = Quantity x Delivery Days (Product LTTF: 30 Delivery Days)	
2.129	**Quantity Unit**	**Measurement unit.**	**KWAT = KW** **KWHH = KWh/h** **KWHD = KWh/d** **MWAT = MW** **MWHH = MWh/h** **MWHD = MWh/d** **GWAT = GW** **GWHH = GWh/h** **GWHD = GWh/d** **THMD = Therm/d** **KTMD = Ktherm/d** **MTMD = Mtherm/d** **CMPD = cm/d** **MCMD = mcm/d** **BTUD = Btu/d** **MBTD = MMBtu/d** **MJDD = MJ/d** **HMJD = 100MJ/d** **MMJD = MMJ/d** **GJDD = GJ/d**		Lookup Derivatives_EMIR_Product Overview	
2.130	**Price/time interval quantity**	**Price per quantity per time interval.**	**Up to 20 digits. The decimal mark is not counted as a numeric character and shall be represented by a dot if populated. The negative symbol, if populated, is not counted as a numeric character.**		Transaction Price	
2.131	**Currency of the price/time interval quantity**	**Currency of the price per quantity per time interval.**	**ISO 4217 Currency Code, 3 alphabetical character code**			EUR
2.132	**Option type**	**Refers to the type of option in a derivative contract.**	**PUTO = Put** **CALL = Call**			PUTO
2.133	**Option style**	**Refers to the exercise style of the option in a derivative contract. Eurpoean, if the option may only be exercised at a fixed date. Bermudan for an exercise at a series of per-specified dates or American, for an exercise at any time within the contract life.**	**AMER = American** **BERM = Bermudan** **EURO = European**	- Contract Type = "O"	Default Value "EURO"	
2.134	**Strike price**	**Price at which a derivative contract can be bought or sold when it is exercised.**	**A value up to 18 numeric characters including up to 13 decimal places. If the value has more than 13 digits after the decimal, it should be round half-up**			
2.138	**Strike price currency/currency pair**	**Refers to the currency in which the strike price is denominated.**	**ISO 4217 Currency Code, 3 alphabetic characters**			EUR
2.139	**Option premium amount**	**Is the amount paid by the option buyer for an option.**	**A value ≥ 0. Up to 25 numeric characters including up to 5 decimal places. If the value has more than 5 digits after the decimal, it should be round half-up. The decimal mark is not counted as a numeric character and shall be represented by a dot if populated.**		Future Style Option= 99999999999999999 Traditional Style Option = ECC Premium Amount	
2.140	**Option premium currency**	**Currency of the option premium amount.**	**ISO 4217 Currency Code, 3 alphabetic characters**			EUR
2.141	**Option premium payment date**	**Date of the payment of the option premium amount.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Future Style Option = Expiry Date Traditional Style Option = Business Day	
2.151	**Action type**	**Type of action.**	**NEWT = New** **MODI = Modify** **CORR = Correct** **TERM = Terminate** **EROR = Error** **REVI = Revive** **VALU = Valuation** **POSC = Position component**		Lookup member Info	
2.152	**Event type**	**Type of the Event**	**4 alphabetic characters.**		Lookup member Info	
2.153	**Event date**	**Date on which the reportable event took place**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Business Day	
2.154	**Level**	**Is the report done at trade or position level.**	**TCTN = Trade** **PSTN = Position**		Default Value: "TCTN"	

Position Data

ESMA reference number	Reporting Field	Field Interpretation	Format	Precondition	ECC Comments	Example
1.1	Reporting timestamp	refers to the exact time when a derivative contract was reported	YYYY-MM-DDThh:MM:SSZ			2024-01-01T10:11:12Z
1.2	Report submitting entity ID	refers to the unique identifier of the entity submitting the report.	The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string			123456A7BC8DEF9GHI10
1.3	Entity responsible for reporting	refers to the party obligated to report derivative transactions to a trade repository.	The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string	- Field "Venue of execution" is NOT poulated with a MIC of a trading venue that was a regulated market or a third country market considered as equivalent to a regulated market - "Venue of execution" = "XPOT" or "XEEO" (OTF markets)	- only filled for segment MICs XPOT & XEEO (OTF markets), otherwise not reported	123456A7BC8DEF9GHI10
1.4	Counterparty 1 (Reporting counterparty)	refers to the entity reporting the trade	The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string			123456A7BC8DEF9GHI10
1.5	Nature of the counterparty 1	refers to the type of the non-reporting party involved in a derivative contract.	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other			F
1.6	Corporate sector of the counterparty 1	refers to the business sector of the non-reporting party involved in a derivative contract.	Financial Counterparties: 'INVF': Investment firm 'CDTI': Credit institution 'INUN': Insurance or reinsurance undertaking 'UCIT': UCITS and its management company 'ORPI': Occupational retirement provision institution 'AIFD': Alternative investment fund 'CSDS': Central securities depository Non-Financial Counterparties (NACE): 'A' to 'U': Various sectors from Agriculture to Activities of extraterritorial organizations and bodies.	- Field "Nature of counterparty 1" = C -> Field left blank - Field "Nature of counterparty 1" = F -> lookup ECC Member data - Field "Nature of counterparty 1" = N -> lookup ECC Member data	For CCP reports: Field left blank For CM and NCM reports due to ECC EMIR Service: Based on ECC member data	CDTI
1.7	Clearing threshold of counterparty 1	refers to the limit that, when exceeded by the non-reporting party's aggregate month-end average position in OTC derivative contracts for the previous 12 months, triggers the clearing obligation.	Boolean value: TRUE = Above the threshold FALSE = Below the threshold			TRUE
1.8	Counterparty 2 identifier type	refers to the identification method used for the second party in a derivative contract	Boolean value: TRUE FALSE			TRUE
1.9	Counterparty 2	refers to the other party involved in a derivative contract.	The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string	- Field "Counterparty 2 identifier type" = True		123456A7BC8DEF9GHI10
1.10	Country of the counterparty 2	refers to the country where the second party in a derivative contract is located.	ISO 3166 Country Code - 2 character country code	- Field "Counterparty 2 identifier type" = False (not possible for ECC cleared transactions)	not relevant for reporting of ECC cleared transactions	DE
1.11	Nature of the counterparty 2	refers to the type of the second party involved in a derivative contract.	F = Financial Counterparty N = Non-Financial Counterparty C = Central Counterparty O = Other	- Field "Counterparty 2 identifier type" = True	For CCP reports -> "C" For CM and NCM reports due to ECC EMIR Service: 1) Based on ECC member data 2) if not registered as ECC EMIR Member Default Value "N" -> Only possible for Reporting Direction CM -> NCM In case Nature of the counterparty 2 is not "N" ECC EMIR team need to be informed with the information: - Member Name - LEI - Nature of the counterparty - Corporate sector of the company - Clearing threshold of the company (True or False)	F

1.12	**Corporate sector of the counterparty 2**	**refers to the industry or business sector of the second party involved in a derivative contract.**	**'INVF' - Investment firm** **'CDTI' - Credit institution** **'INUN' - insurance undertaking or reinsurance undertaking** **'UCIT' - UCITS** **'ORPI' - institution for occupational retirement provision** **'AIFD' - alternative investment fund** **'CSDS' - central securities depository** **'A' - Agriculture, forestry and fishing;** **'B' - Mining and quarrying;** **'C' - Manufacturing;** **'D' - Electricity, gas, steam and air conditioning supply;** **'E' - Water supply, sewerage, waste management and remediation activities;** **...**	- Field "Nature of the counterparty 2" = "F" or "N"	For CCP reports -> left blank For CM and NCM reports due to ECC EMIR Service: 1) Based on ECC member data 2) if not registered as ECC EMIR Member Default Value "D" -> Only possible for Reporting Direction CM -> NCM In case Corporate sector of the counterparty 2 is not "D" ECC EMIR team need to be informed with the information: - Member Name - LEI - Nature of the counterparty - Corporate sector of the company - Clearing threshold of the company (True or False)	UCITS
1.13	**Clearing threshold of counterparty 2**	**refers to the second party's limit triggering the clearing obligation.**	**TRUE** **FALSE**	- Field "Nature of the counterparty 2" = "F" or "N"	For CCP reports -> left blank For CM and NCM reports due to ECC EMIR Service: 1) Based on ECC member data 2) if not registered as ECC EMIR Member Default Value "FALSE" -> Only possible for Reporting Direction CM -> NCM In case Clearing threshold of counterparty 2 is not "FALSE" ECC EMIR team need to be informed with the information: - Member Name - LEI - Nature of the counterparty - Corporate sector of the company - Clearing threshold of the company (True or False)	INVF
1.14	**Reporting obligation of the counterparty 2**	**refers to the second party's trade reporting requirement.**	**TRUE: Counterparty 2 has reporting obligation** **FALSE: Counterparty 2 doesn't have reporting obligation**	Based on ECC member data	If company is registered in EU -> Reporting Obligation = TRUE, otherwise = FALSE	TRUE
1.16	**Clearing member**	**refers to an entity that is a member of a Central Counterparty (CCP) and is responsible for clearing trades.**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**			123456A7BC8DEF9GHI10
1.17	**Direction**	**refers to the role (buyer/seller) of Counterparty 1 in the contract**	**4 alphabetic characters:** **BYER = buyer** **SLLR = seller**			BYER
2.1	**UTI**	**a code that uniquely identifies each transaction reported to a Trade Repository.**	**ISO 23897 UTI: Up to 52 characters, only A-Z and 0-9 allowed.**		Lookup sheet: UTIs	8156006407E264D2C725240603IT000111222312345678901 2BU
2.2	**Report tracking number**	**is a unique code for a group of reports from the same execution.**	**An alphanumeric field up to 52 characters**		Lookup sheet: Report Tracking Number	20230511DEBM0000001230
2.3	**Prior UTI (for one-to-one and one-to-many relations between transactions)**	**refers to the UTI of the preceding transaction that led to the reported transaction.**	**Max 52 characters, only A-Z and 0-9 allowed.**	- Field "ActionType" = "NEWT" - Field "Event Type" = "NOVA" or "EXER" or "ALOC"		
2.7	**ISIN**	**refers to the International Securities Identification Number, a unique code used to identify specific securities.**	**ISO 6166 ISIN, 12 character alphanumeric code**			DE1234212341
2.8	**Unique product identifier (UPI)**	**refers to a code that uniquely identifies financial instruments involved in OTC derivative transactions.**	**ISO 4914 UPI, 12 character alphanumeric code**		No UPI needed	
2.9	**Product classification**	**refers to the categorization of the financial instrument involved in a derivative contract.**	**ISO 10962 CFI, 6 characters alphabetic code**		Lookup Derivatives_EMIR_Product Overview	

2.10	**Contract type**	**refers to the specific type of derivative contract involved, such as futures, options, swaps, etc.**	**CFDS: Contracts for difference** **FRAS: Forward rate agreements** **FUTR: Futures** **FORW: Forwards** **OPTN: Option** **SPDB: Spreadbet** **SWAP: Swap** **SWPT: Swaption** **OTHR: Other**		Lookup Derivatives_EMIR_Product Overview	FUTR
2.11	**Asset class**	**refers to the category of financial instruments involved in a derivative contract, such as interest rates, foreign exchange, equity, credit, commodity, and emission derivatives1.**	**COMM: Commodity/emission allowances** **CRDT: Credit** **CURR: Currency** **EQUI: Equity** **INTR: Interest Rate**		Default Value "COMM"	COMM
2.12	**Derivative based on crypto-assets**	**refers to the category of financial instruments in a derivative contract.**	**TRUE: Crypto-asset derivatives** **FALSE: Other derivatives**		Default Value "False"	FALSE
2.19	**Settlement currency 1**	**refers to the primary currency used for settling trades.**	**ISO 4217 Currency Code, 3 alphabetic characters**			
2.25	**Delta**	**is an option's price sensitivity.**	**Max 25 digits, up to 5 after dot. Round half-up if more. Values between -1 and 1 allowed.**		blank (ECC creates separate report files for Valuations)	
2.26	**Collateral portfolio indicator**	**indicates whether a collateral portfolio is used**	**Boolean value:** **TRUE = collateralised on a portfolio basis** **FALSE = not part of a portfolio**		Reporting Direction CM->ECC and ECC->CM ="TRUE"; Reporting Direction CM->NCM and NCM->CM ="FALSE";	TRUE
2.27	**Collateral portfolio code**	**refers to a specific identifier for the collateral agreement between two counterparties.**	**Max 52 alphanumeric characters, no special characters.**		Based on ECC member data	
2.30	**Clearing obligation**	**is the mandate to clear certain OTC derivative contracts via CCPs**	**TRUE: Contract subject to clearing, both parties obliged.** **FLSE: Contract subject to clearing, one/both parties not obliged.** **UKWN: Contract not subject to clearing.**		Default Value "UKWN"	
2.31	**Cleared**	**refers to the process where certain classes of Over-The-Counter (OTC) derivatives are processed through Central Counterparty Clearing (CCPs)1.**	**Y: Yes, cleared.** **N: No, not cleared.**		Default Value "Y"	
2.32	**Clearing timestamp**	**refers to the date and time when a trade or position is cleared.**	**ISO 8601 date in the UTC time format YYYY-MM-DDThh:mm:s**	- Field "Cleared" = "Y"	"BusinessDay" of the position opening: T23:59:59Z *Change planned:* *Clearing Timestamp of the first transaction which opens the position* Lookup Member Info for more details	2024-01-01T23:59:59Z
2.33	**Central counterparty**	**is an entity that is authorized to clear OTC derivative transactions.**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**	- Field "Cleared" = "Y"	ECC LEI	123456A7BC8DEF9GHI10
2.34	**Master Agreement type**	**refers to the agreement type for derivative transactions between two parties.**	**ISDA: ISDA** **CDEA: FIA-ISDA Agreement** **EUMA: European Master Agreement** **FPCA: FOA Client Agreement** **FMAT: FBF Master Agreement** **DERV: DRV** **CMOP: Contrato Marco** **CHMA: Swiss Master Agreement** **IDMA: Islamic Derivative Agreement** **EFMA: EFET Master Agreement** **GMRA: GMRA** **GMSL: GMSLA** **BIAG: Bilateral agreement** **OTHR: Other**		Default value "OTHR"	
2.35	**Other master agreement type**	**is the agreement name when 'OTHR' is reported in field master agreement.**	**Up to 50 alphanumeric characters.**		Default Value "CCP Clearing Conditions"	

2.37	**Intragroup**	**Indicates whether the contract was entered into as an intragroup transaction, as defined in Article 3 of Regulation (EU) No 648/2012.**	**Boolean value: TRUE = contract entered into as an intragroup transaction FALSE = contract not entered into as an intragroup transaction**	- Field "Venue of execution" is NOT poulated with a MIC of a trading venue that was a regulated market or a third country market considered as equivalent to a regulated market - "Venue of execution" = "XPOT" or "XEEO" (OTF markets)	- only filled for segment MICs XPOT & XEEO (OTF markets), otherwise not reported	FALSE
2.41	**Venue of execution**	**refers to the location where the transaction was executed.**	**ISO 10383 Market Identifier Code (MIC), 4 alphanumeric characters**			
2.42	**Execution timestamp**	**refer to the time when position was opened for the first time.**	**YYYY-MM-DDThh:mm:ssZ**		"BusinessDay" of the position opening: T23:59:59Z *Change planned:* *Execution Timestamp of the first transaction which opens the position* Lookup Member Info for more details	2024-01-01T23:59:59Z
2.43	**Effective date**	**refers to the date when a specific requirement or regulation comes into effect.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Business Day of the first transaction which opens the position Lookup Member Info for more details	2024-01-01
2.44	**Expiration date**	**is the date when obligations under the derivative stop being effective.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Based on EEX instrument data	2024-01-01
2.45	**Early termination date**	**refers to the date when a derivative contract is terminated before its scheduled expiration date.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**	- Action Type = "TERM"	only for Action Type = TERM	2024-01-01
2.46	**Final contractual settlement date**	**refers to the date when the derivative contract is finally settled.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		"Same Value as in Field ""Expiration Date"" *Change planned:* *Delivery Type CASH = Expiration Date +1* *Delivery Type PHYS = Expiration Date +2*	2024-01-01
2.47	**Delivery type**	**refers to the method of settling a derivative contract.**	**CASH: Cash PHYS: Physical OPTL: Optional**		Lookup Derivatives_EMIR_Product Overview	
2.48	**Price**	**refers to the valuation of a derivative contract.**	**Monetary: Max 18 digits, 13 after dot. Percentage: Max 11 digits, 10 after dot. Expressed as number.**		Settlement Price *Change planned:* *Futures = Settlement Price* *Options = "empty"*	
2.49	**Price currency**	**refers to the currency in which the derivative's price is denominated.**	**ISO 4217 Currency Code, 3 alphabetic characters**			
2.55	**Notional amount of leg 1**	**refers to the face value of the first leg of a derivative contract.**	**Value: >=0, max 25 digits, 5 after dot. Round half-up if more.**		For Options: Exercise Price x Contract Volume x Quantity For Futures: Settlement Price x Contract Volme x Quantity	
2.51	**Notional currency 1**	**currency of the first leg's principal amount in a derivative contract.**	**ISO 4217 Currency Code, 3 alphabetic characters**			
2.60	**Total notional quantity of leg 1**	**refers to the total principal amount of the first leg in a derivative contract.**	**Value: >=0, max 25 digits, 5 after dot. Round half-up if more.**			
2.116	**Base product**	**refers to the main underlying asset in a derivative contract.**	**Only 'Base product' values from commodities derivatives table allowed.**		Lookup Derivatives_EMIR_Product Overview	
2.117	**Sub-product**	**refers to the specific category within the base product in a derivative contract.**	**Only 'Sub-product' values from commodities derivatives table allowed.**		Lookup Derivatives_EMIR_Product Overview	
2.118	**Further sub-product**	**is a more specific category within the sub-product.**	**Only 'Further sub-product' values from commodities derivatives table allowed.**		Lookup Derivatives_EMIR_Product Overview	
2.119	**Delivery point or zone**	**is the location where the asset is delivered in a derivative contract.**	**EIC code, 16 character alphanumeric code Repeatable field.**		Lookup Derivatives_EMIR_Product Overview	37Y005053MH0000R
2.120	**Interconnection Point**	**is the location where two systems meet in a derivative contract.**	**EIC code, 16 character alphanumeric code**		Lookup Derivatives_EMIR_Product Overview	
2.121	**Load type**	**is the nature of the load in a derivative contract.**	**BSLD: Base Load PKLD: Peak Load OFFP: Off-Peak HABH: Hour/Block Hours SHPD: Shaped GASD: Gas Day OTHR: Other**		Lookup Derivatives_EMIR_Product Overview	BSLD

2.122	**Delivery interval start time**	**is the start time of the delivery period in a derivative contract.**	**hh:mm:ssZ**		Lookup Derivatives_EMIR_Product Overview	01:10:01Z
2.123	**Delivery interval end time**	**is the end time of the delivery period in a derivative contract.**	**hh:mm:ssZ**		Lookup Derivatives_EMIR_Product Overview	01:10:01Z
2.124	**Delivery start date**	**is the date when the delivery period begins in a derivative contract.**	**ISO 8601 date in the format YYYY-MM-DD**			2024-01-01
2.125	**Delivery end date**	**is the date when the delivery period ends in a derivative contract.**	**ISO 8601 date in the format YYYY-MM-DD**			2024-01-01
2.126	**Duration**	**is the length of the delivery period in a derivative contract.**	**MNUT=Minutes** **HOUR= Hour** **DASD= Day** **WEEK=Week** **MNTH=Month** **QURT = Quarter** **SEAS= Season** **YEAR= Annual** **OTHR=Other**		Lookup Derivatives_EMIR_Product Overview	MNUT
2.127	**Days of the week**	**refers to the specific days during which delivery occurs in a derivative contract.**	**WDAY: Weekdays** **WEND: Weekend** **MOND to SUND: Days of the week** **XBHL: Excluding bank holidays** **IBHL: Including bank holidays**		Lookup Derivatives_EMIR_Product Overview	WDAY
2.128	**Delivery capacity**	**is the maximum amount that can be delivered in a derivative contract.**	**Max 20 digits, decimals included. Dot and negative symbol not counted.**		For Unit: MWHH; MWHD; KTMD = Quantity For Unit: THMD = Quantity x 1000 For Unit: MBTD = Quantity x Delivery Days (Product LTTF: 30 Delivery Days)	
2.129	**Quantity Unit**	**is the unit of measure for the quantity in a derivative contract.**	**KWAT: KW** **KWHH: KWh/h** **KWHD: KWh/d** **MWAT: MW** **MWHH: MWh/h** **MWHD: MWh/d** **GWAT: GW** **GWHH: GWh/h** **GWHD: GWh/d** **THMD: Therm/d** **KTMD: Ktherm/d** **MTMD: Mtherm/d** **CMPD: cm/d** **MCMD: mcm/d** **BTUD: Btu/d** **MBTD: MMBtu/d** **MJDD: MJ/d** **HMJD: 100MJ/d** **MMJD: MMJ/d** **GJDD: GJ/d**		Lookup Derivatives_EMIR_Product Overview	
2.130	**Price/time interval quantity**	**refers to the quantity of the derivative contract over a specific price/time interval.**	**Max 20 digits, decimals included. Dot and negative symbol not counted.**		Settlement Price	
2.131	**Currency of the price/time interval quantity**	**is the denomination of the interval quantity.**	**ISO 4217 Currency Code, 3 alphabetical character code**			EUR
2.132	**Option type**	**refers to the type of option in a derivative contract.**	**4 alphabetic character:** **PUTO = Put** **CALL = Call** **OTHR = where it cannot be determined whether it is a call or a put**			PUTO
2.133	**Option style**	**refers to the exercise style of the option in a derivative contract.**	**4 alphabetic characters:** **AMER = American** **BERM = Bermudan** **EURO = European**	- Contract Type = "O"	Default Value "EURO"	
2.134	**Strike price**	**set price at which a derivative contract can be bought or sold when it is exercised.**	**Monetary amount: Max 18 digits, 13 after dot. Round half-up if more.** **Percentage: Max 11 digits, 10 after dot. Expressed as number. Round half-up if more.**			
2.138	**Strike price currency/currency pair**	**refers to the currency or currency pair in which the strike price of a derivative contract is denominated.**	**ISO 4217: 3-letter codes for currencies, or 7 characters for forex options with base and quote currencies.**	If Contract type is populated with 'OPTN' or 'SWPT		EUR
2.139	**Option premium amount**	**is the cost of an option contract.**	**Values: 0 or positive, up to 25 digits, max 5 after the dot. If more, round half-up. Dot doesn't count as a digit.**	If Contract type is populated with 'OPTN' or 'SWPT	Default Value "0"	0

2.140	**Option premium currency**	**is the currency in which the option premium is paid.**	**ISO 4217 Currency Code, 3 alphabetic characters**	If Contract type is populated with 'OPTN' or 'SWPT		EUR
2.141	**Option premium payment date**	**is when the option's cost is paid.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**	If Contract type is populated with 'OPTN' or 'SWPT	Expiration Date	2024-01-01
2.151	**Action type**	**refers to the type of action being taken in a transaction.**	**4 alphabetic characters:** **NEWT = New** **MODI = Modify** **CORR = Correct** **TERM = Terminate** **EROR = Error** **REVI = Revive** **VALU = Valuation** **POSC = Position component**		Lookup member Info	NEWT
2.152	**Event type**	**refers to the specific event in a transaction.**	**4 alphabetic characters:** **TRAD = Trade** **NOVA = Step-in** **COMP = PTRR** **ETRM = Early termination** **CLRG = Clearing** **EXER = Exercise** **ALOC = Allocation** **CREV = Credit event** **CORP=Corporate event** **INCP = Inclusion in position** **UPDT = Update**		Lookup member Info	INCP
2.153	**Event date**	**is the date on which a specific event occurs in a transaction.**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Business Day	2024-01-01
2.154	**Level**	**refers to the stage or stage in a process.**	**4 alphabetic characters:** **TCTN = Trade** **PSTN = Position**		Default Value: "PSTN"	PSTN

Valuation Data						
ESMA reference number	**Reporting Field**	**Field Interpretation**	**Format**	**Precondition**	**ECC Comments**	**Example**
1.1	**Reporting timestamp**	**refers to the exact time when a derivative contract was reported**	**YYYY-MM-DDThh:MM:SSZ**			
1.2	**Report submitting entity ID**	**refers to the unique identifier of the entity submitting the report.**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**			
1.3	**Entity responsible for reporting**	**refers to the party obligated to report derivative transactions to a trade repository.**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**	- Field "Venue of execution" is NOT poulated with a MIC of a trading venue that was a regulated market or a third country market considered as equivalent to a regulated market - "Venue of execution" = "XPOT" or "XEEO" (OTF markets)	- only filled for segment MICs XPOT & XEEO (OTF markets), otherwise not reported	123456A7BC8DEF9GHI10
1.4	**Counterparty 1 (Reporting counterparty)**	**refers to the reporting entity**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**			123456A7BC8DEF9GHI10
1.8	**Counterparty 2 identifier type**	**refers to the identification method used for the second party in a derivative contract**	**Boolean value: TRUE FALSE**			
1.9	**Counterparty 2**	**refers to the other counterparty involved**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**	Field "Counterparty 2 identifier type" = True		123456A7BC8DEF9GHI10
2.10	**UTI**	**a code that uniquely identifies each transaction reported to a Trade Repository.**	**ISO 23897 UTI: Up to 52 characters, only A-Z and 0-9 allowed.**		lookup Sheet UTIs (Position UTI scheme)	
2.21	**Valuation amount**	**refers to the current market value of the derivative contract**	**this field shall contain up to 25 numerical characters including up to 5 decimal places**			12345.67
2.22	**Valuation currency**	**refers to the currency in which the "Valuation Amount" of the derivative contract is expressed.**	**ISO 4217 Currency Code**	If field "Valuation amount" is populated		EUR
2.23	**Valuation timestamp**	**refers to the date and time when the valuation of the derivative contract was calculated**	**YYYY-MM-DDThh:mm:ssZ**	If field "Valuation amount" is populated		2024-01-17T23:00:00Z
2.24	**Valuation method**	**refers to the methodology used to calculate the "Valuation Amount" of the derivative contract**	**CCPV, MTMA, MTMO, blank 4 alphabetical characters.**	If field "Valuation amount" is populated	Default Value "CCPV"	CCPV
2.25	**Delta**	**refers to the rate of change of the derivative's price with respect to changes in the price of the underlying asset.**	**The negative symbol, if populated, shall not be counted as a numerical character.**	- Field "Valuation Amaount" is filled - Field "Contract Type" = "OPTN"		-0.0123456
2.151	**Action type**	**refers to the type of action being taken in a transaction.**	**4 alphabetic characters: VALU = Valuation**		Lookup member Info	
2.153	**Event date**	**refers to the date when a lifecycle event related to the derivative contract occurred**	**ISO 8601 date in the UTC format YYYY-MM-DD.**		Business Day	2024-01-17
2.154	**Level**	**refer to the level of detail or aggregation at which a particular piece of information is reported**	**4 alphabetic characters: TCTN = Trade PSTN = Position**		Default Value "PSTN"	PSTN

Margin Data						
ESMA reference number	**Reporting Field**	**Field Interpretation**	**Format**	**Precondition**	**Comments**	**example**
3.1	**Reporting timestamp**	**refer to the level of detail or aggregation at which a particular piece of information is reported.**	**YYYY-MM-DDThh:MM:SSZ**			2024-01-17T23:00:00Z
3.2	**Report submitting entity ID**	**refers to the unique identifier of the entity that is submitting the report.**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**			123456A7BC8DEF9GHI10
3.3	**Entity Responsible For Reporting**	**refers to the party obligated to report derivative transactions to a trade repository.**	**ISO 17442 Legal Entity Identifier (LEI) 20 alphanumerical character code**		Not applicable - this field will be left blank	
3.4	**Counterparty 1 (Reporting counterparty)**	**refers to the reporting entity**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**			123456A7BC8DEF9GHI10
3.5	**Counterparty 2 identifier type**	**Indicator of whether LEI was used to identify the counterparty 2.**	**• TRUE • FALSE**			
3.6	**Counterparty 2**	**refers to the other counterparty involved**	**The Legal Entity Identifier (LEI) code is a 20-character alphanumeric string**	Field "Counterparty 2 identifier type" = True		123456A7BC8DEF9GHI10
3.7	**Collateral timestamp**	**refers to the date and time when the collateral valuation was performed.**	**YYYY-MM-DDThh:mm:ssZ**		Business Day	2024-01-17T13:01:01Z
3.8	**Collateral portfolio indicator**	**Indicator of whether the collateralisation was performed on a portfolio basis.**	**TRUE = collateralised on a portfolio basis FALSE = not part of a portfolio**		Reporting Direction CM->ECC and ECC->CM ="TRUE"; Reporting Direction CM->NCM and NCM->CM ="FALSE";	TRUE
3.9	**Collateral portfolio code**	**refers to a unique identifier assigned to a portfolio of collateral assets.**	**Up to 52 alphanumeric characters Special characters are not allowed**		Based on ECC member data	1234A5678B
3.10	**UTI**	**Unique Trade Identifier as referred to in Article 7 of [PO please insert reference to C(2022) 3588].**	**Up to 52 alphanumeric characters, only the he upper-case alphabetic characters A–Z and the digits 0–9 are allowed**		Not applicable - this field will be left blank	
3.11	**Collateralisation category**	**refers to a unique identifier assigned to a portfolio of collateral assets**	**ISO 20022 XML format**	If field "Collateralisation category" is populated with 'OWP1' or 'OWP2'	Reporting Direction"ECC-->CM"= "OWP2" Reporting Direction "CM-->ECC ="OWP1"	OWP1
3.12	**Initial margin posted by the counterparty 1 (pre-haircut)**	**is the pre-discount collateral posted by the first party at the start of a trade.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places**		lookup Member Info	35613088.68000
3.13	**Initial margin posted by the counterparty 1 (post-haircut)**	**is the collateral posted by the first party after discounting.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places**		lookup Member Info	35613088.68000
3.14	**Currency of the initial margin posted**	**is the currency in which the initial security deposit is denominated.**	**ISO 4217 Currency Code**			EUR
3.15	**Variation margin posted by the counterparty 1 (pre-haircut)**	**is the pre-discount collateral posted by the first counterparty based on daily contract valuations**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places.**	If field "Collateralisation category" is populated with 'PRCL', 'OWP1', 'OWP2' or 'FLCL', one of the fields 3.15 or 3.23 shall be populated with a positive value or zero while the other field shall be populated with zero.		123456.00000
3.16	**Variation margin posted by the counterparty 1 (post-haircut)**	**is the post-discount collateral posted by the first counterparty based on daily contract valuations.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places**	field "Variation margin posted by the counterparty 1 (pre-haircut)" is populated, this field shall be populated with a positive value or zero.		123456.00000
3.17	**Currency of the variation margins posted**	**is the currency in which the daily contract valuation collateral is denominated.**	**ISO 4217 Currency Code**	f field "Variation margin posted by the counterparty 1 (pre-haircut)" and "Variation margin posted by the counterparty 1 (post-haircut)" are populated, this field shall be populated with ISO 4217 Currency Code (official list only), 3 alphabetical characters.		EUR
3.18	**Excess collateral posted by the counterparty 1**	**is the additional collateral posted by the first party.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places**		blank	
3.19	**Currency of the excess collateral posted**	**is the currency in which the additional collateral is denominated.**	**ISO 4217 Currency Code**		blank	
3.20	**Initial margin collected by the counterparty 1 (pre-haircut)**	**This refers to the total amount of initial margin, before any risk adjustments (haircuts), collected by counterparty 1.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places.**		lookup Member Info	123456.00000
3.21	**Initial margin collected by the counterparty 1 (post-haircut)**	**This refers to the total amount of initial margin, after risk adjustments (haircuts), collected by counterparty 1.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places**		lookup Member Info	123456.00000
3.22	**Currency of initial margin collected**	**This refers to the specific currency in which the initial margin was collected by counterparty 1.**	**ISO 4217 Currency Code, 3 alphabetic characters**			
3.23	**Variation margin collected by the counterparty 1 (pre-haircut)**	**is the pre-discount collateral collected by the first counterparty based on daily contract valuations.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places**		lookup Member Info	123456.00000
3.24	**Variation margin collected by the counterparty 1 (post-haircut)**	**is the collateral collected by the first party after discounting.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places.**	If field "Variation margin collected by the counterparty 1 (pre-haircut)" is populated, this field shall be populated with a positive value or zero.	lookup Member Info	123456.00000

3.25	**Currency of variation margin collected**	**is the currency in which the daily contract valuation collateral is collected.**	**ISO 4217 Currency Code**	field "Variation margin collected by the counterparty 1 (pre-haircut)" and "Variation margin collected by the counterparty 1 (post-haircut)" are populated		EUR
3.26	**Excess collateral collected by the counterparty 1**	**This refers to the additional collateral, beyond the required initial margin, collected by counterparty 1.**	**Any value greater than or equal to zero, up to 25 numeric characters including up to 5 decimal places.**		blank	
3.27	**Currency of excess collateral collected**	**This refers to the specific currency in which the excess collateral was collected by counterparty 1.**	**ISO 4217 Currency Code, 3 alphabetic characters**		blank	
3.28	**Action type**	**indicates the action being performed on a derivative**	**4 alphabetic characters: MARU = Margin Update**		Default Value "MARU"	MARU
3.29	**Event date**	**refers to the date when a lifecycle event related to the derivative contract occurred**	**ISO 8601 date in the UTC format YYYY-MM-DD.**			2024-01-17

Transaction UTI (Unique Trade Identifier)

CCP UTI construction	UTI Component	Length	Example	Field Mapping
CCP LEI	ECC LEI	20	"529900M6JY6PUZ9NTA71"	
UTI type	UTI type indicator	1	"T"	
Trade number	Transaction ID	19	"0000000000012AB3CD4"	cb012: TransactionId & TransactionIdSuffix FIXML: TradeReportID, (ID / Tag 571)
	Transaction ID suffix	10	"0000000011"	filled up with leading '0' if less than 29 characters
Clearing leg	Clearing leg indicator	1	"C"	CCP-CM & CM-CCP -> **C** CM-NCM & NCM-CM -> **T**
		51	529900M6JY6PUZ9NTA71T0000000000012AB3CD40000000011C	

Position UTI (Unique Trade Identifier)

CCP UTI construction	UTI Component	Length	Example	Field Mapping
CCP LEI	ECC LEI	20	"529900M6JY6PUZ9NTA71"	
UTI type	UTI type indicator	1	"P"	
Position number	Position ID	11	"000005F8OY5" (if applicable filled up with leading '0')	cb012: positionId FIXML: Transaction confirmation: RelatedPositionID (ID / Tag 1862) Position update confirmation: PositionID (ID / Tag 29012)
Clearing leg	Clearing leg indicator	1	"C"	CCP-CM & CM-CCP -> **C** CM-NCM & NCM-CM -> **T**
		33	529900M6JY6PUZ9NTA71P000005F8OY5C	

Report Tracking Number

RTN Component	Length	Format	Example	Field Mapping	Member Source
Origin Trade Date	8	YYYYMMDD	**"20230511"**	Input_Clearing_Position_Transaction.Origin_Trade_Date	cb013: rptPrntEffDatFIXML: trddt
Product ID	4	alphanumeric	**"DEBM"**	InputInstrument.Product_Code_EEX (wenn <4 dann hinten auffüllen auf 4 Zeichen mit "0")	cb013: prodIdFIXML: Sym
Origin Trade Match ID	9	alphanumeric	**"000000123"**	Input_Clearing_Position_Transaction.Origin_Trade_Match_Id; filled up with leading “0” if less then 9 characters	cb013: origTrdMatchIdFIXML: MtchID
Orderbook / Trade Registration Indicator	1	alphanumeric	**"0"**	If "InputClearingPositionTransaction.Origin_Trade_Type" = REGULAR then "0" otherwise "1"	Orderbook = 0 Trade registration = 1 (cb013: Transaction Type “0” = Orderbook; Transaction Type “40” = Trade registration FIXML: Trdtype “0” = Orderbook Trdtype “1” = Trade registration)
	22	**20230511DEBM0000001230**			

EMIR Refit Harmonized File

C.O.B Date	1 4 Counterparty 1 (Reporting counterparty)	1 17 Direction	2 21 Valuation amount	2 22 Valuation currency	2 5 Product identification type	2 7 ISIN	2 1 UTI	2 41 Venue of execution	2 48 Price	2 60 Total notional quantity of leg 1	2 132 Option type	2 134 Strike price	2 154 Level	Clearing Member Code	Trading Member Code	Exchange Account Code	Position Account Owners	Exchange Product Code	2 44 Expiration date	2 3 Prior UTI	2 14 Underlying identification	2 25 Delta	2 42 Execution timestamp	2 48 Price notation	2 55 Notional amount	2 56 Notional amount currency	2 46 Final contractual settlement date	2 151 Action type	2 152 Event type
14.032.025	53420077ZS0OKINHGTZT56	BYER				DE0001234ABC	529900M6JY6PUZ9NTA71P00000123ABCC	XPSE	41.327	527040			PSTN	GHIEX	ABCEX	P1	ABCEX	GEBS Apr 2025	27.032.025				2024-06-07T23:59:597	MntryVal	21780982.08	EUR	27.032.025	MODI	INCP
14.032.025	53420077ZS0OKINHGTZT56		75454.56	EUR			529900M6JY6PUZ9NTA71P00000123ABCC						PSTN	GHIEX	ABCEX	P1	ABCEX	GEBS Apr 2025										VALU	
14.032.025	53420077ZS0OKINHGTZT56	SLLR				DE0001234DEF	529900M6JY6PUZ9NTA71P00000456DEFC	XEER	444	18000	CALL	10	PSTN	GHIEX	ABCEX	A4	ABCEX	C OKBM Apr 2025 000100 0	29.042.025			0.45365	2025-02-24T23:59:597	MntryVal	180000000	JPY	29.042.025	MODI	
14.032.025	53420077ZS0OKINHGTZT56		414000	JPY			529900M6JY6PUZ9NTA71P00000456DEFC						PSTN	GHIEX	ABCEX	A4	ABCEX	C OKBM Apr 2025 000100 0				0.45365						VALU	
14.032.025	53420077ZS0OKINHGTZT56		25710.6	EUR			529900M6JY6PUZ9NTA71P00000321CBAC						PSTN	GHIEX	ABCEX	P1	ABCEX	G3BY Jan 2027										VALU	
14.032.025	53420077ZS0OKINHGTZT56	SLLR				DE0001234GHI	529900M6JY6PUZ9NTA71P00000789GHIC	XPSE	42.144	2976			PSTN	GHIEX	ABCEX	A3	ABCEX	G3BM May 2025	29.052.025				2025-03-14T23:59:597	MntryVal	125.420.544	EUR	29.052.025	NEWT	INCP
14.032.025	53420077ZS0OKINHGTZT56		505.92	EUR			529900M6JY6PUZ9NTA71P00000789GHIC						PSTN	GHIEX	ABCEX	A3	ABCEX	G3BM May 2025										VALU	