EMIR validation table ESMA/2014/1301

Table	Item	Section	Field	Details to be reported	Format	Can be blank?	Can be NA?
1	1	Parties to the contract	Reporting timestamp	Date and time of reporting to the trade repository.	ISO 8601 date format / UTC time format.	N	N
1	2	Parties to the contract	Counterparty ID	Unique code identifying the reporting counterparty. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	N	N
1	3	Parties to the contract	ID of the other counterparty	Unique code identifying the other counterparty of the contract. This field shall be filled from the perspective of the reporting counterparty. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	N	N
1	4	Parties to the contract	Name of the counterparty	Corporate name of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	100 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).	Y	N
1	5	Parties to the contract	Domicile of the counterparty	Information on the registered office, consisting of full address, city and country of the reporting counterparty. This field can be left blank in case the counterparty ID already contains this information.	500 alphanumerical digits or blank in case of coverage by Legal Entity Identifier (LEI).	Y	N
1	6	Parties to the contract	Corporate sector of the counterparty	Nature of the reporting counterparty's company activities (bank, insurance company, etc.). This field can be left blank in case the counterparty ID already contains this information.	Taxonomy: A = Assurance undertaking authorised in accordance with Directive 2002/83/EC; C = Credit institution authorised in accordance with Directive 2006/48/EC; F = Investment firm in accordance with Directive 2004/39/EC; I = Insurance undertaking authorised in accordance with Directive 73/239/EEC; L = Alternative investment fund managed by AIFMs authorised or registered in accordance with Directive 2011/61/EU; O = Institution for occupational retirement provision within the meaning of Article 6(a) of Directive 2003/41/EC; R = Reinsurance undertaking authorised in accordance with Directive 2005/68/EC; U = UCITS and its management company, authorised in accordance with Directive 2009/65/EC; or blank in case of coverage by Legal Entity Identifier (LEI) or in case of non-financial counterparties.	Y	Y Note: for CCPs only Given this is a single value field, 'X' should be used instead of 'NA'
1	7	Parties to the contract	Financial or non-financial nature of the counterparty	Indicate if the reporting counterparty is a financial or non-financial counterparty in accordance with points 8 and 9 of Article 2 of Regulation (EU) No 648/2012.	F=Financial Counterparty, N=Non-Financial Counterparty.	N	Y Note: for CCPs and entities falling under Article 1(5) of EMIR only Given this is a single value field, 'X' should be used instead of 'NA'
1	8	Parties to the contract	Broker ID	In case a broker acts as intermediary for the reporting counterparty without becoming a counterparty, the reporting counterparty shall identify this broker by a unique code. In case of an individual, a client code shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	N
1	9	Parties to the contract	Reporting entity ID	In case the reporting counterparty has delegated the submission of the report to a third party or to the other counterparty, this entity has to be identified in this field by a unique code. Otherwise this field shall be left blank. In case of an individual, a client code shall be used, as assigned by the legal entity used by the individual counterparty to execute the trade.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	N
1	10	Parties to the contract	Clearing member ID	In case the reporting counterparty is not a clearing member, its clearing member shall be identified in this field by a unique code. In case of an individual, a client code, as assigned by the CCP, shall be used.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	Y	N

Table	Item	Section	Field	Details to be reported	Format	Can be blank?	Can be NA?
1	11	Parties to the contract	Beneficiary ID	The party subject to the rights and obligations arising from the contract. Where the transaction is executed via a structure, such as a trust or fund, representing a number of beneficiaries, the beneficiary should be identified as that structure. If the beneficiary of the contract is not a counterparty to this contract, the reporting counterparty has to identify this beneficiary by a unique code or, in case of individuals, by a client code as assigned by the legal entity used by the individual.	Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or a client code (50 alphanumerical digits).	N	N
1	12	Parties to the contract	Trading capacity	Identifies whether the reporting counterparty has concluded the contract as principal on own account (on own behalf or behalf of a client) or as agent for the account of and on behalf of a client.	P=Principal, A=Agent.	N	N
1	13	Parties to the contract	Counterparty side	Identifies whether the contract was a buy or a sell. In the case of an interest rate derivative contract, the buy side will represent the payer of leg 1 and the sell side will be the payer of leg 2.	B=Buyer, S=Seller.	N	N
1	14	Parties to the contract	Contract with non-EEA counterparty	Indicates whether the other counterparty is domiciled outside the EEA.	Y=Yes, N=No.	N	N
1	15	Parties to the contract	Directly linked to commercial activity or treasury financing	Information on whether the contract is objectively measurable as directly linked to the reporting counterparty's commercial or treasury financing activity, as referred to in Article 10(3) of Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in point 8 of Article 2 Regulation (EU) No 648/2012.	Y=Yes, N=No.	Y	N
1	16	Parties to the contract	Clearing threshold	Information on whether the reporting counterparty is above the clearing threshold as referred to in Article 10(2) of Regulation (EU) No 648/2012. This field shall be left blank in case the reporting counterparty is a financial counterparty, as referred to in point 8 of Article 2 Regulation (EU) No 648/2012.	Y=Above, N=Below.	Y	N
1	17	Parties to the contract	Mark to market value of contract	Mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012.	Up to 20 numerical digits in the format xxxx,yyyyy.	Y Note: for all action types except "V" (common field 58) or for NFC-, i.e. if CP field 16 has a 'N'	N
1	18	Parties to the contract	Currency of mark to market value of the contract	The currency used for the mark to market valuation of the contract, or mark to model valuation where applicable under Article 11(2) of Regulation (EU) No 648/2012.	ISO 4217 Currency Code, 3 alphabetical digits.	Y Note: for all action types except "V" (common field 58) or for NFC-, i.e. if CP field 16 has a 'N'	N
1	19	Parties to the contract	Valuation date	Date of the last mark to market or mark to model valuation.	ISO 8601 date format.	Y Note: for all action types except "V" (common field 58) or for NFC-, i.e. if CP field 16 has a 'N'	N
1	20	Parties to the contract	Valuation time	Time of the last mark to market or mark to model valuation.	UTC time format.	Y Note: for all action types except "V" (common field 58) or for NFC-, i.e. if CP field 16 has a 'N'	N

Table	Item	Section	Field	Details to be reported	Format	Can be blank?	Can be NA?
1	21	Parties to the contract	Valuation type	Indicate whether valuation was performed mark to market or mark to model.	M=mark to market / O=mark to model.	Y Note: for all action types except "V" (common field 58) or for NFC-, i.e. if CP field 16 has a 'N'	N
1	22	Parties to the contract	Collateralisation	Whether collateralisation was performed.	U=uncollateralised, PC= partially collateralised, OC=one way collateralised or FC=fully collateralised.	Y Note: for all action types except "V" (common field 58) or for NFC-, i.e. if CP field 16 has a 'N'	N
1	23	Parties to the contract	Collateral portfolio	Whether the collateralisation was performed on a portfolio basis. Portfolio means the collateral calculated on the basis of net positions resulting from a set of contracts, rather than per trade.	Y=Yes, N=No.	Y Note: for all action types except "V" (common field 58) or in case of Action type "V", i.e if CP field 22 has a 'U', or for NFC-, i.e. if CP field 16 has a 'N'	N
1	24	Parties to the contract	Collateral portfolio code	If collateral is reported on a portfolio basis, the portfolio should be identified by a unique code determined by the reporting counterparty.	Up to 10 numerical digits.	Y Note: for all action types except "V" (common field 58) or in case of Action type "V", i.e if CP field 22 has a 'U', or for NFC-, i.e. if CP field 16 has a 'N'	N
1	25	Parties to the contract	Value of the collateral	Value of the collateral posted by the reporting counterparty to the other counterparty. Where collateral is posted on a portfolio basis, this field should include the value of all collateral posted for the portfolio.	Specify the value the total amount of collateral posted; up to 20 numerical digits in the format xxxx,yyyyy.	Y Note: for all action types except "V" (common field 58) or in case of Action type "V", i.e if CP field 22 has a 'U', or for NFC-, i.e. if CP field 16 has a 'N'	N
1	26	Parties to the contract	Currency of the collateral value	Specify the value of the collateral for field 25.	Specify the currency of field 25; ISO 4217 Currency Code, 3 alphabetical digits.	Y Note: for all action types except "V" (common field 58) or in case of Action type "V", i.e if CP field 22 has a 'U', or for NFC-, i.e. if CP field 16 has a 'N'	N
2	1	2a - Contract type	Taxonomy used	The contract shall be identified by using a product identifier.	Identify the taxonomy used: U = Product Identifier [endorsed in Europe] I = ISIN/AII + CFI E = Interim taxonomy	N	N
2	2	2a - Contract type	Product ID 1	The contract shall be identified by using a product identifier.	For taxonomy = U: Product Identifier (UPI), to be defined For taxonomy = I: ISIN or AII, 12 digits alphanumerical code For taxonomy = E: Derivative class: CO = Commodity CR = Credit CU = Currency EQ = Equity IR = Interest Rate OT = Other	N	N
2	3	2a - Contract type	Product ID 2	The contract shall be identified by using a product identifier.	For taxonomy = U Blank For taxonomy = I CFI, 6 characters alphabetical code For taxonomy = E: Derivative type: CD = Contracts for difference FR = Forward rate agreements FU = Futures FW = Forwards OP = Option SW = Swap OT = Other	Y Note: Only for taxonomy U	N
2	4	2a - Contract type	Underlying	The underlying shall be identified by using a unique identifier for this underlying. In case of baskets or indices, an indication for this basket or index shall be used where a unique identifier does not exist.	ISIN (12 alphanumerical digits); LEI (20 alphanumerical digits); Interim entity identifier (20 alphanumerical digits); UPI (to be defined); B = Basket; I = Index.	Y	Y
2	5	2a - Contract type	Notional currency 1	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 1.	ISO 4217 Currency Code, 3 alphabetical digits.	N	N
2	6	2a - Contract type	Notional currency 2	The currency of the notional amount. In the case of an interest rate derivative contract, this will be the notional currency of leg 2.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	N

Table	Item	Section	Field	Details to be reported	Format	Can be blank?	Can be NA?
2	7	2a - Contract type	Deliverable currency	The currency to be delivered.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	N
2	8	2b - Details on the transaction	Trade ID	A Unique Trade ID agreed at the European level, which is provided by the reporting counterparty. If there is no unique trade ID in place, a unique code should be generated and agreed with the other counterparty.	Up to 52 alphanumerical digits.	N	N
2	9	2b - Details on the transaction	Transaction reference number	A unique identification number for the transaction provided by the reporting entity or a third party reporting on its behalf.	An alphanumeric field up to 40 characters	N	Y
2	10	2b - Details on the transaction	Venue of execution	The venue of execution shall be identified by a unique code for this venue. In case of a contract concluded OTC, it has to be identified whether the respective instrument is admitted to trading but traded OTC or not admitted to trading and traded OTC.	ISO 10383 Market Identifier Code (MIC), 4 digits alphabetical. Where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.	N	N
2	11	2b - Details on the transaction	Compression	Identify whether the contract results from a compression exercise.	Y = if the contract results from compression; N= if the contract does not result from compression.	N	N
2	12	2b - Details on the transaction	Price/rate	The price per derivative excluding, where applicable, commission and accrued interest.	Up to 20 numerical digits in the format xxxx,yyyyy.	N	Y Given this is a numerical field, the following expression should be used instead of 'NA': 999999999999999,99999
2	13	2b - Details on the transaction	Price notation	The manner in which the price is expressed.	E.g. ISO 4217 Currency Code, 3 alphabetical digits, percentage.	N	Y
2	14	2b - Details on the transaction	Notional amount	Original value of the contract.	Up to 20 numerical digits in the format xxxx,yyyyy.	N	N
2	15	2b - Details on the transaction	Price multiplier	The number of units of the financial instrument which are contained in a trading lot; for example, the number of derivatives represented by one contract.	Up to 10 numerical digits.	N	N
2	16	2b - Details on the transaction	Quantity	Number of contracts included in the report, where more than one derivative contract is reported.	Up to 10 numerical digits.	N	N
2	17	2b - Details on the transaction	Up-front payment	Amount of any up-front payment the reporting counterparty made or received.	Up to 10 numerical digits in the format xxxx,yyyyy for payments made by the reporting counterparty and in the format xxxx,yyyyy for payments received by the reporting counterparty.	Y	N
2	18	2b - Details on the transaction	Delivery type	Indicates whether the contract is settled physically or in cash.	C=Cash, P=Physical, O=Optional for counterparty.	N	N
2	19	2b - Details on the transaction	Execution timestamp	As defined in Article 1(2).	ISO 8601 date format / UTC time format.	N	N
2	20	2b - Details on the transaction	Effective date	Date when obligations under the contract come into effect.	ISO 8601 date format.	N	N
2	21	2b - Details on the transaction	Maturity date	Original date of expiry of the reported contract. An early termination shall not be reported in this field.	ISO 8601 date format.	Y	N
2	22	2b - Details on the transaction	Termination date	Termination date of the reported contract. If not different from maturity date, this field shall be left blank.	ISO 8601 date format.	Y	N

Table	Item	Section	Field	Details to be reported	Format	Can be blank?	Can be NA?
2	23	2b - Details on the transaction	Date of Settlement	Date of settlement of the underlying. If more than one, further fields may be used (e.g. 23A, 23B, 23C, etc.).	ISO 8601 date format.	Y	N
2	24	2b - Details on the transaction	Master Agreement type	Reference to the name of the relevant master agreement, if used for the reported contract (e.g. ISDA Master Agreement; Master Power Purchase and Sale Agreement; International ForEx Master Agreement; European Master Agreement or any local Master Agreements).	Free Text, field of up to 50 characters, identifying the name of the Master Agreement used, if any.	Y	N
2	25	2b - Details on the transaction	Master Agreement version	Reference to the year of the master agreement version used for the reported trade, if applicable (e.g. 1992, 2002, etc.).	Year, xxxx.	Y	N
2	26	2c - Risk mitigation / Reporting	Confirmation timestamp	Date and time of the confirmation, as defined under Commission Delegated Regulation (EU) No 149/2013 (1) indicating time zone in which the confirmation has taken place.	ISO 8601 date format, UTC time format.	Y Note: only for non-confirmed trades, i.e. if field 27 has a 'N'	Y Given this is a numerical field, the following expression should be used instead of 'NA': 1900-01-01T00:00:00Z
2	27	2c - Risk mitigation / Reporting	Confirmation means	Whether the contract was electronically confirmed, non-electronically confirmed or remains unconfirmed.	Y=Non-electronically confirmed, N=Non-confirmed, E=Electronically confirmed.	N	N
2	28	2d - Clearing	Clearing obligation	Indicates, whether the reported contract is subject to the clearing obligation under Regulation (EU) No 648/2012.	Y=Yes, N=No.	N	Y Note: Given this is a single value field, 'X' should be used instead of 'NA'
2	29	2d - Clearing	Cleared	Indicates, whether clearing has taken place.	Y=Yes, N=No.	N	N
2	30	2d - Clearing	Clearing timestamp	Time and date when clearing took place.	ISO 8601 date format / UTC time format.	Y	N
2	31	2d - Clearing	CCP	In case of a contract that has been cleared, the unique code for the CCP that has cleared the contract.	Legal Entity Identifier (LEI) (20 alphanumerical digits) or, if not available, interim entity identifier (20 alphanumerical digits) or, if not available, BIC (11 alphanumerical digits).	Y	N
2	32	2d - Clearing	Intragroup	Indicates whether the contract was entered into as an intragroup transaction, defined in Article 3 of Regulation (EU) No 648/2012.	Y=Yes, N=No.	Y Note: only if field 10 contains MIC or XOFF	N
2	33	2e - Interest Rates	Fixed rate of leg 1	An indication of the fixed rate leg 1 used, if applicable.	Numerical digits in the format xxxx,yyyyy.	Y	N
2	34	2e - Interest Rates	Fixed rate of leg 2	An indication of the fixed rate leg 2 used, if applicable.	Numerical digits in the format xxxx,yyyyy.	Y	N
2	35	2e - Interest Rates	Fixed rate day count	The actual number of days in the relevant fixed rate payer calculation period, if applicable.	Actual/365, 30B/360 or Other.	Y	N
2	36	2e - Interest Rates	Fixed leg payment frequency	Frequency of payments for the fixed rate leg, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	Y	N
2	37	2e - Interest Rates	Floating rate payment frequency	Frequency of payments for the floating rate leg, if applicable.	An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	Y	N
2	38	2e - Interest Rates	Floating rate reset frequency	Frequency of floating rate leg resets, if applicable.	D = An integer multiplier of a time period describing how often the counterparties exchange payments, e.g. 10D, 3M, 5Y.	Y	N
2	39	2e - Interest Rates	Floating rate of leg 1	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	The name of the floating rate index, e.g. 3M Euribor.	Y	N
2	40	2e - Interest Rates	Floating rate of leg 2	An indication of the interest rates used which are reset at predetermined intervals by reference to a market reference rate, if applicable.	The name of the floating rate index, e.g. 3M Euribor.	Y	N
2	41	2f - Foreign Exchange	Currency 2	The cross currency, if different from the currency of delivery.	ISO 4217 Currency Code, 3 alphabetical digits.	Y	N
2	42	2f - Foreign Exchange	Exchange rate 1	The contractual rate of exchange of the currencies.	Up to 10 numerical digits in the format xxxx,yyyyy.	Y	N
2	43	2f - Foreign Exchange	Forward exchange rate	Forward exchange rate on value date.	Up to 10 numerical digits in the format xxxx,yyyyy.	Y	N
2	44	2f - Foreign Exchange	Exchange rate basis	Quote base for exchange rate.	E.g. EUR/USD or USD/EUR.	Y	N
2	45	2g - Commodities (General)	Commodity base	Indicates the type of commodity underlying the contract.	AG = Agricultural EN = Energy FR = Freights ME = Metals IN = Index EV = Environmental EX = Exotic	Y	N

Table	Item	Section	Field	Details to be reported	Format	Can be blank?	Can be NA?
2	46	2g - Commodities (General)	Commodity details	Details of the particular commodity beyond field 45.	Agricultural GO = Grains oilseeds DA = Dairy LI = Livestock FO = Forestry SO = Softs Energy OI = Oil NG = Natural gas CO = Coal EL = Electricity IE = Inter-energy Metals PR = Precious NP = Non-precious Environmental WE = Weather EM = Emissions	Y	N
2	47	2g - Commodities (Energy)	Delivery point or zone	Delivery point(s) of market area(s).	EIC code, 16 character alphanumeric code.	Y	N
2	48	2g - Commodities (Energy)	Interconnection Point	Identification of the border(s) or border point(s) of a transportation contract.	Free text, field of up to 50 characters.	Y	N
2	49	2g - Commodities (Energy)	Load type	Repeatable section of fields 50-54 to identify the product delivery profile which correspond to the delivery periods of a day.	Repeatable section of fields 50-54 to identify the product delivery profile which correspond to the delivery periods of a day; BL = Base Load PL = Peak Load OP = Off-Peak BH = Block Hours OT = Other	Y	N
2	50	2g - Commodities (Energy)	Delivery start date and time	Start date and time of delivery.	ISO 8601 date format / UTC time format.	Y	N
2	51	2g - Commodities (Energy)	Delivery end date and time	End date and time of delivery.	ISO 8601 date format / UTC time format.	Y	N
2	52	2g - Commodities (Energy)	Contract capacity	Quantity per delivery time interval.	Free text, field of up to 50 characters.	Y	N
2	53	2g - Commodities (Energy)	Quantity Unit	Daily or hourly quantity in MWh or kWh/d which corresponds to the underlying commodity.	10 numerical digits in the format xxxx,yyyyy.	Y	N
2	54	2g - Commodities (Energy)	Price/time interval quantities	If applicable, price per time interval quantities.	10 numerical digits in the format xxxx,yyyyy.	Y	N
2	55	2h - Options	Option type	Indicates whether the contract is a call or a put.	P=Put, C=Call.	Y	N
2	56	2h - Options	Option style (exercise)	Indicates whether the option may be exercised only at a fixed date (European, and Asian style), a series of pre-specified dates (Bermudan) or at any time during the life of the contract (American style).	A=American, B=Bermudan, E=European, S=Asian.	Y	N
2	57	2h - Options	Strike price (cap/floor rate)	The strike price of the option.	Up to 10 Numerical digits in the format xxxx,yyyyy.	Y	N
2	58	2i - Modifications to the contract	Action type	Whether the report contains: — a derivative contract or post-trade event for the first time, in which case it will be identified as 'new'; — a modification of details of a previously reported derivative contract, in which case it will be identified as 'modify'; — a cancellation of a wrongly submitted report, in which case, it will be identified as 'error'; — a termination of an existing contract, in which case it will be identified as 'cancel'; — a compression of the reported contract, in which case it will be identified as 'compression'; — an update of a contract valuation, in which case it will be identified as 'valuation update'; — any other amendment to the report, in which case it will be identified as 'other'.	N = New M = Modify E = Error, C = Cancel, Z = Compression, V = Valuation update, O = Other.	N	N
2	59	2i - Modifications to the contract	Details of action type	Where field 58 is reported as 'other' the details of such amendment should be specified here.	Free text, field of up to 50 characters.	Y	N