

ANNEX/1

INFORMATION TO BE REPORTED TO TRADE REPOSITORY

Information Chart for the Counterparties

	Field	Format	Details to be Reported
	Counterparties		
1	Reporting timestamp	ISO 8601 date format and UTC time format. YYYY-MM-DD Thh:mm:ssZ	Reporting date and time to the TR.
2	Sender reference	Up to 255 alphanumeric characters.	The number of reporting to the TR.
3	Counterparty ID Type	ISO 17442 “LEI” for Legal Entity Identifier Code, “MKK” for MKK registration number, “VKN” for Taxpayer Identification Number, “BIC” for Business Identification Code, “TCKN” for National Identification Number, “YKN” for Foreign Identification Number, “CLC” for Client Number	Counterparty ID Type.
4	Counterparty ID	For legal entities: ISO 17442 Legal Entity Identifier Code (LEI-20 alphanumeric code), The codes below may be used respectively until the LEI code is assigned: MKK Registration Number, Taxpayer Identification Number, Business Identification Code (BIC-11 alphanumeric numerals), Client Number (up to 50 alphanumeric characters). The codes below may be used respectively for real persons: MKK Registration Number, National identification number or foreigner identification number, Client Number (up to 50 alphanumeric characters).	The unique code defining the counterparty.
5	Other Counterparty ID Type	ISO 17442 “LEI” for Legal Entity Identifier Code, “MKK” for MKK registration number, “VKN” for Taxpayer Identification Number, “BIC” for Business Identification Code, “TCKN” for National Identification Number, “YKN” for Foreign Identification Number, “CLC” for Client Number	The type of ID defining the other counterparty.

6	Other Counterparty ID	<p>For legal entities: ISO 17442 Legal Entity Identifier Code (LEI-20 alphanumeric code), The codes below may be used respectively until the LEI code is assigned: MKK Registration Number, Taxpayer Identification Number, Business Identification Code (BIC-11 alphanumeric numerals), Client Number (up to 50 alphanumeric characters).</p> <p>The codes below may be used respectively for real persons: MKK Registration Number, National identification number or foreigner identification number, Client Number (up to 50 alphanumeric characters).</p>	The unique code defining the other counterparty.
7	Business Title or Name of the counterparty	100 alphanumeric characters / Left blank if the Legal Entity Identifier Code (LEI) includes this information.	Business title of the counterparty. It may be left blank if the counterparty's ID type is LEI.
8	Residence country of the other counterparty	ISO 3166 country code with 2 characters	The country code of the central branch if the other counterparty is a legal entity, or the code of country of residence if the other counterparty is a real person.
9	Counterparty type	F: Financial party, N: Non-financial party, C: Central counterparty O: Other.	Please indicate whether the counterparty is a CCP, financial or non-financial party or of another type.
10	Corporate sector	Classification for financial parties: AK = Brokerage houses authorized as per CML No. 6362, PY = Portfolio management companies authorized as per CML No. 6362, BD = Independent audit institutions operating in capital markets and authorized as per CML No. 6362,	Activity area of the counterparty. If the counterparty is a financial party, this field contains all required codes stipulated

	<p>DE = Appraiser institutions operating in capital markets and authorized as per CML No. 6362, DR = Rating institutions operating in capital markets and authorized as per CML No. 6362, KY = Collective investment schemes authorized as per CML No. 6362, IF = Mortgage finance corporations authorized as per CML No. 6362, VK = Asset leasing corporations authorized as per CML No. 6362, KF = Mortgage finance funds authorized as per CML No. 6362, VF = Asset financing funds authorized as per CML No. 6362, MT = Central clearing institutions authorized as per CML No. 6362, MS = Central securities depository institutions authorized as per CML No. 6362, DK = Other institutions authorized as per CML No. 6362,</p> <p>MB = Deposit banks authorized as per the Banking Law No. 5411, KB = Participation Banks authorized as per the Banking Law No. 5411, YB = Development and investment banks authorized as per the Banking Law No. 5411, FH = Financial holding companies authorized as per the Banking Law No. 5411, VY = Asset management companies authorized as per the Banking Law No. 5411, DB = Other institutions authorized as per the Banking Law No. 5411,</p> <p>SŞ = Insurance companies licensed as per the Insurance Law No. 5684, RŞ = Reinsurance companies licensed as per the Insurance Law No. 5684, DŞ = Brokers, actuaries and insurance experts operating as per the Insurance Law No. 5684,</p> <p>BE = Pension companies established and licensed as per the Individual Pension Savings and Investment System Law No. 4632,</p> <p>FK = Financial leasing companies authorized as per the Financial Leasing, Factoring and Financing Companies Law No. 6361, FA = Factoring companies authorized as per the Financial Leasing, Factoring and Financing Companies Law No. 6361,</p>	<p>for financial parties in the classification. If the counterparty is a non-financial party, this field contains all required codes stipulated for non-financial parties in the classification.</p> <p>If more than one activity is reported, the codes are arranged according to their relative importance and separated by hyphens (“-”). If field no. 9 is filled out as CCP, than this field is left blank.</p>
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		<p>FŞ = Financing companies authorized as per the Financial Leasing, Factoring and Financing Companies Law No. 6361,</p> <p>NACE classification is used for non-financial parties.</p> <p>1 = Agriculture, forestry and fishing 2 = Mining and quarrying 3 = Textile 4 = Electricity, gas, steam and air conditioning supply 5 = Water supply, sewerage, waste management and remediation activities 6 = Construction 7 = Wholesale and retail trade, repair of motor vehicles and motorcycles 8 = Transportation and storage 9 = Accommodation and food service activities 10 = Information and communication 11 = Financial and insurance services 12 = Real estate activities 13 = Professional, scientific and technical activities 14 = Administrative and support services 15 = Public administration and defense; compulsory social security 16 = Education 17 = Human health and social work activities 18 = Arts, entertainment and recreation 19 = Other services 20 = Services of households as employers, undifferentiated goods and services produced by households for their own use 21 = Activities of extraterritorial organizations and bodies (Including foreign embassies, international cooperation organizations, etc.)</p>	
11	Broker ID	ISO 17442 Legal Entity Identifier (LEI-20 alphanumeric code),	The ID of the investment institution if the investment institution only operates as a broker without being party to the contract.

12	Reporting institution ID	ISO 17442 Legal Entity Identifier Code (LEI-20 alphanumeric code),	The ID of the institution that reports after taking over the reporting obligation. This field is left blank if such an institution does not exist.
13	Clearing member ID	ISO 17442 Legal Entity Identifier Code (LEI-20 alphanumeric code),	If the reporting counterparty is not a clearing member, the clearing member is to be defined by a unique code in this field.
14	Beneficiary ID Type	ISO 17442 "LEI" for Legal Entity Identifier Code, "MKK" for MKK registration number, "VKN" for Taxpayer Identification Number, "BIC" for Business Identification Code, "TCKN" for National Identification Number, "YKN" for Foreign Identification Number, "CLC" for Client Number	The code type defining the final beneficiary.
15	Beneficiary ID	For legal entities: ISO 17442 Legal Entity Identifier Code (LEI-20 alphanumeric code), The codes below may be used respectively until the LEI code is assigned: MKK Registration Number, Taxpayer Identification Number, Business Identification Code (BIC-11 alphanumeric numerals), Client Number (up to 50 alphanumeric characters). The codes below may be used respectively for real persons: MKK Registration Number, National identification number or foreigner identification number, Client Number (up to 50 alphanumeric characters).	The final beneficiary is the party that has contractual rights and obligations. If the contract is established by means of a body such as a trust or fund which represents more than one beneficiaries, the final beneficiary should be defined as this body. If the final beneficiary is not party to the contract, the reporting party defines this beneficiary by a unique code.

16	Branch Office	Domestic headquarters = YIG Domestic branch = YIS Foreign branch = YDS	The unit that executes the contract.
17	Trades between bank and branches	Y = Yes, N = No	To be filled by banks. Please specify if this is a trade between the bank's headquarters/domestic branches and foreign branches.
18	Trading Capacity	A = On behalf of and to the account of client, T = On its own behalf and to the account of customer P = On its own behalf and to its own account	If the reporting counterparty is an investment institution, please state whether it performs the contract on behalf of and to the account of client; or on its own behalf and to the account of client; or on its own behalf and to its own account. Mark code P is the reporting counterparty is a legal entity other than an investment institution.
19	Client limit	Up to 20 digits in xxxx,yyyyy format.	The derivative contract limit allocated for the client.
20	Counterparty Side	B=Buyer, S=Seller.	Please specify whether the counterparty is buyer or seller.
21	Contract With A Counterparty Residing Abroad	Y = Yes, N = No	Please specify whether the other counterparty Resides abroad.

22	Offshore status	Y = Yes, N = No	Please specify if the county or region where the other counterparty resides is offshore.
23	Sector and offshore code	OBA = Banks operating offshore, OBD = Non-banking financial industry operating offshore, OGK = Real persons operating offshore, ODT = Other legal entities operating offshore, SBA = Banks operating in locations other than offshore, SBD = Non-banking financial industry operating in locations other than offshore, SGK = Real persons operating in locations other than offshore, SDT = Other legal entities operating in locations other than offshore,	Please state if the other counterparty is foreign or offshore.
24	Directly linked to commercial activity or treasury financing	T = Commercial H = Treasury	Please state whether the trade is commercial or a treasury trade.
25	Risk group code	6 alphanumeric characters	To be filled in for the trades reported by a bank to which the bank is a counterparty. Please write a group code of 6 alphanumeric digits for the trades performed with risk groups stipulated as in Article 49 of the Banking Law and related regulations. Leave this field blank for customers that do not fall under this definition. Please write BANKRG as the Risk Group Code for firms and persons that are in the same risk group with the bank.

26	The purpose of trade of investment institutions	<ol style="list-style-type: none"> 1. Client trades 2. Trades conducted to hedge client trades 3. Trades conducted with the purpose of asset-liability management 4. Trades for commercial activities and hedging 	<p>This field is to be filled by investment institutions.</p> <p>Please state the purpose of derivative trades distinctly from accounting classification.</p>
27	The purpose of trade of counterparties other than an investment institution	<ol style="list-style-type: none"> 1- Hedging purposes 2- Commercial purposes 	<p>This field is to be filled for counterparties other than investment institutions. Please indicate the purpose of trade.</p>
28	Clearing threshold	<p>Y = Above, N = Below N/A</p>	<p>If the Capital Market legislation regulates clearing thresholds, please state whether the party on behalf of whom reporting is conducted is above or below the threshold. Mark "N/A" if there is no regulation.</p>

29	Market value of the contract	Up to 20 digits including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	Mark to market valuation of the contract, or mark to model valuation, as per Article 8 of the communique. CCP's valuation should be used in contracts settled by the CCP.
30	Currency of Mark to Market Value	ISO 4217 Currency code, 3 alphabetical digits.	Please specify the currency used for valuation of the contract.
31	Valuation Time	ISO 8601 date format and UTC time format / YYYY-MM-DD Thh:mm:ssZ	Please indicate the date and time of the final valuation. If the valuation is market based than the reference price's publishing date and time should be reported.
32	Valuation Type	M = Mark to market, O = Mark to model MKT = CCP's valuation.	Please indicate whether the valuation is conducted by mark to market or mark to model, or by CCP.
33	Collateralization	U = Uncollateralized, PC = Partially collateralized, OC = Unilaterally collateralized, FC = Fully collateralized.	Please indicate whether there is a collateral agreement between the counterparties.
34	Collateral portfolio	Y = Yes, N = No	Please specify whether collateralization is portfolio-based. Portfolio means the calculated collateral not on a trade basis but on a net position basis arising from a series of contracts.

35	Collateral portfolio code	Up to 52 alphanumeric characters including the special characters “:.-_”. Special characters are not allowed in the beginning or the end of the code. Spaces should not be included within the code.	If collateral is reported on a portfolio basis, the portfolio is identified by a unique code determined by the reporting counterparty.
36	Initial margin posted	Up to 20 numeric characters including decimals. Decimal point (.) is not regarded as a numeric character.	Please indicate the value of the initial margin posted by the counterparty to the other counterparty. If the initial margin is posted on a portfolio basis, this field should contain the full value of the initial margin posted for the portfolio.
37	Currency of the initial margin posted	ISO 4217 Currency code, 3 alphabetical characters.	Please indicate the currency of the posted initial margin.
38	Variation margin posted	20 numeric characters including decimals. Decimal point (.) is not regarded as a numeric character.	Please indicate the value of the variation margin including cash agreement posted by the counterparty to the other counterparty. If the variation margin is posted on a portfolio basis, this field should contain the full value of the variation margin posted for the portfolio.
39	Currency of the variation margin posted	ISO 4217 Currency code, 3 alphabetical characters.	Please indicate the currency of the variation margin posted.

40	Initial margin received	20 numeric characters including decimals. Decimal point (.) is not regarded as a numeric character.	Please indicate the value of the initial margin received by the counterparty from the other counterparty. If the initial margin is received on a portfolio basis, this field should contain the full value of the initial margin received for the portfolio.
41	Currency of the initial margin received	ISO 4217 Currency code, 3 alphabetical characters.	Please specify the currency of the received initial margin.
42	Variation margin received	20 numeric characters including decimals. Decimal point (.) is not regarded as a numeric character.	Please indicate the value of the variation margin received by the counterparty from the other counterparty. If the variation margin is received on a portfolio basis, this field should contain the full value of the variation margin received for the portfolio.
43	Currency of the variation margin received	ISO 4217 Currency code, 3 alphabetical characters.	Please specify the currency of the received variation margin.
44	Excess collateral posted	20 numeric characters including decimals. Decimal point (.) is not regarded as a numeric character.	Please indicate the amount posted in excess of the required collateral.
45	Currency of the excess collateral posted	ISO 4217 Currency code, 3 alphabetical characters.	Please indicate the currency of the posted excess collateral.
46	Excess collateral received	20 numeric characters including decimals. Decimal point (.) is not regarded as a numeric character.	Please indicate the amount received in excess of the required collateral.
47	Currency of the excess collateral received	ISO 4217 Currency code, 3 alphabetical characters.	Please specify the currency of the received excess collateral.

Contractual Information Chart

	Field	Format	Details to be Reported
	Section 2a – Contract type (Filled for all contract types)		
1	Contract type	CD = Contracts for difference FR = Forward rate contracts FU = Future FW = Forward OP = Option SW = Swap ST = Swaption OT = Other.	Each reported contract should be classified according to its type.
2	Asset class	CO = Commodity CR = Credit CU = Currency EQ = Equity IR = Interest rate	Each reported contract should be classified according to its asset class.
	Section 2b – Contract information - Filled for all contract types.		
3	Product classification type	C = CFI (ISO 10692 Classification of Financial Instruments) U = UPI (Unique Product Identifier)	Please indicate the classification type of the related product.

4	Product classification	ISO 10692 CFI, alphabetical code with 6 characters Assigned UPI.	A CFI code should be specified for products assigned by means of ISIN or AII. A UPI should be defined for products without ISIN or AII code. Such products should be classified by CFI code until a UPI is assigned for them.
5	Product code type	I = ISIN A = AII	Please indicate the code type of the related product.
6	Product code	For classification type I: ISO 6166 ISIN alphanumeric code with 12 characters. For classification type A: AII	Product should be defined by means of ISIN or AII.
7	Type of underlying asset code	I = ISIN A = AII U = UPI B = Basket X = Index.	An underlying asset is defined by using a unique code.
8	Underlying asset code	For classification type I: ISO 6166 ISIN alphanumeric code with 12 characters. For classification type A: AII For classification type U: UPI For classification type B: ISIN or AII codes of all products in the basket are separated by hyphens (“-”). For classification type X: If applicable, ISO 6166 ISIN, if not, all of the name assigned by the index provider.	
9	Notional currency 1	ISO 4217 Currency, 3 alphanumeric characters.	Nominal amount of currency. If the contract is an interest-based derivative contract, please state the notional currency of the first leg.

10	Notional currency 2	ISO 4217 Currency, 3 alphanumeric characters.	Nominal amount of currency. If the contract is an interest-based derivative contract, please state the notional currency of the second leg.
11	Deliverable currency	ISO 4217 Currency, 3 alphanumeric characters.	Currency to be delivered.
Section 2c – Trade details (Filled for all contracts)			
12	Trade ID	Up to 52 alphanumeric characters including the special characters “:.-_” until using Global UTI. Special characters are not allowed in the beginning or the end of the code. Spaces should not be included within the code.	Please write the unique trade ID admitted in the EU and provided by the party on behalf of whom reporting is conducted. If there is no such trade ID, a unique code is used which is composed and agreed upon by the counterparties.
13	Report tracking number	Up to 52 alphanumeric characters.	Please specify the unique code used to define reporting related to a contract.
14	Complex trade component ID	Up to 35 alphanumeric characters.	This ID is used in contracts composed by combining two or more financial instruments. This is a code created by the reporting institution to link the financial instruments (components) constituting the contract A unique code is used for each contract.

15	Venue of execution	4 digit ISO 10383 Market Identification Code (MIC). XOFF for off-exchange trading; XXXX for over-the-counter derivatives. Market-based MIC is used if there are market-based MICs for the venue of execution.	Venue of execution is defined by a unique code. Please state off-exchange trading if a contract concluded in an over-the-counter market is also allowed to be traded in the stock exchange, and please specify if the contract is traded only over-the-counter.
16	Trades between bank branches	Y = Yes, N = No	Please specify if this is a trade between the bank's headquarters/domestic branches and foreign branches.
17	Rediscount amount	Up to 20 digits in xxxx,yyyyy format.	Please indicate the income and expense rediscounts of derivative trades.
18	Option condition	Y = if the derivative trade involves an option, N = If the derivative trade does not involve an option	Please state whether a derivative trade also involves an option or a condition.
19	Compression	Y = if the contract results from compression; N = if the contract does not result from compression.	Please state whether the reported contract resulted from reducing the number of positions by net settling multiple counter positions. . .
20	Price/rate	20 numeric characters including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters. Percentage value is stated if the price is reported as a percentage value.	Derivative price to which commissions and accrued interest are not included.
21	Price notation	U: Unit. P: Percentage, Y: Yield.	Method by which price is disclosed.
22	Currency of price	ISO 4217 Currency code, 3 alphabetical characters.	Please specify the currency by which price/rate is disclosed.

23	Nominal change possibility	Y = Yes, N = No	Please state whether the amount reported in the notional value column can change within the effective term of the contract.
24	Notional	Up to 20 characters including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	Please indicate the reference amount by which payments arising from the contract are determined. In case of partial premature termination of the contract and changing of notional value over time due to the contract's nature, the remaining notional value after change should be disclosed. .
25	Price multiplier	Up to 20 characters including decimals. Decimal point (.) is not regarded as a numeric character.	The number of financial instruments included in a trading lot. For example, the number of derivative instruments represented by a contract.
26	Quantity	Up to 20 characters including decimals. Decimal point (.) is not regarded as a numeric character.	The number of contracts in a report when more than one derivative instrument contract is reported.
27	Upfront payment	Up to 20 characters including decimals. Negative sign (-) is used to display that a payment has been made but not received. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	The amount of upfront payments paid by or to the reporting party
28	Delivery type	C = Cash, P = Physical, O = In case delivery type is optional for the parties or when determined by a third party	Please indicate whether delivery is physical or on a cash delivery basis.
29	Execution timestamp	ISO 8601 date format and UTC time format / YYYY-MM-DD Thh:mm:ssZ	Date and time of contract execution.
30	Effective date	ISO 8601 date format YYYY-MM-DD Thh:mm:ssZ	Date when contractual obligations come into effect
31	Maturity date	ISO 8601 date format YYYY-MM-DD Thh:mm:ssZ	Maturity date of the reported contract. Early termination should not be reported in this field.

32	Termination date	ISO 8601 date format YYYY-MM-DD Thh:mm:ssZ	Termination date in the case of an early termination of the reported contract. This field should be left blank if the date is identical to the maturity date.
33	Settlement date	ISO 8601 date format YYYY-MM-DD Thh:mm:ssZ	Settlement date of the underlying asset. More fields are added if there are more than one.
34	Master agreement type	Free text up to 50 characters. The master agreement type used, if any, is defined.	The name of the related master agreement if used for the reported contract (eg., ISDA master agreement; master power purchase and sale agreement; International ForEx Master Agreement; European Master Agreement)
35	Master agreement version	ISO 8601 date format YYYY	The version year of the master agreement used in reporting the contract. For example, 1992, 2002.
	Section 2d Risk Reduction/Reporting (Filled for all contracts)		
36	Confirmation timestamp	ISO 8601 date format and UTC time format / YYYY-MM-DD Thh:mm:ssZ	If the counterparties perform confirmation on the derivative contract, please state the date and time of the confirmation.
37	Confirmation means	Y = Electronic confirmation, N = Failure of confirmation, E = Confirmation on non-electronic environment.	Please indicate whether the contract is confirmed on an electronic or non-electronic environment, or a failure thereof.
	Section 2e – Clearing information (Filled for all contracts)		

38	Clearing Obligation	Y = Yes, N = No	To be filled if the Capital Market legislation regulates clearing obligations.
39	Cleared	Y = Yes, N = No	Please state whether clearing is executed.
40	Clearing timestamp	ISO 8601 date format and UTC time format / YYYY-MM-DD Thh:mm:ssZ	Execution date and time of clearing.
41	CCP	ISO 17442 Legal Entity Identifier LEI Code, 20 alphanumeric characters.	If the contract is settled, please state the unique code for the CCP that settled the contract.
	Section 2f – Interest-based contracts (Filled for all interest-based contracts)		
42	Fixed rate of leg 1	10 numeric characters including decimals in which 100% is expressed as 100. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	If applicable, please state the fixed rate of leg 1.
43	Fixed rate of leg 2	10 numeric characters including decimals in which 100% is expressed as 100. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	If applicable, please state the fixed rate of leg 2.
44	Fixed rate day count leg 1	. Expressed as numerator/denominator. Numerator and denominator are expressed as numeric or alphabetic characters. For example; 30/360 or Day/365.	If applicable, please specify the number of days in the fixed rate payment calculation period for leg 1.
45	Fixed rate day count leg 2	Expressed as numerator/denominator. Numerator and denominator are expressed as numeric or alphabetic characters. For example; 30/360 or Day/365.	If applicable, please specify the number of days in the fixed rate payment calculation period for leg 2.
46	Fixed rate payment frequency leg 1 – time period	Time period defining mutual payment frequency of the counterparties. The abbreviations below may be applied. Y: Year M: Month W: Week D: Day.	If applicable, please state the time period specifying payment frequency for the fixed rate leg 1.

47	Fixed rate payment frequency leg 1 – multiplier	Integer multiplier of the time period defining payment frequency of the counterparties. Up to 3 numeric characters.	If applicable, please state the multiplier of the time period specifying payment frequency for the fixed rate leg 1.
48	Fixed rate payment frequency leg 2 – time period	Time period defining mutual payment frequency of the counterparties. The abbreviations below may be applied. Y: Year M: Month W:Week D: Day.	If applicable, please state the time period specifying payment frequency for the fixed rate leg 2.
49	Fixed rate payment frequency leg 2 – multiplier	Integer multiplier of the time period defining payment frequency of the counterparties. Up to 3 numeric characters.	If applicable, please state the multiplier of the time period specifying payment frequency for the fixed rate leg 2.
50	Floating rate payment frequency leg 1 – time period	Time period defining mutual payment frequency of the counterparties. The abbreviations below may be applied. Y: Year M: Month W:Week D: Day.	If applicable, please state the payment frequency of the floating rate leg 1.
51	Floating rate payment frequency leg 1 – multiplier	Integer multiplier of the time period defining payment frequency of the counterparties. Up to 3 numeric characters.	If applicable, please state the multiplier of the time period specifying payment frequency for the floating rate leg 1.
52	Floating rate payment frequency leg 2 – time period	Time period defining mutual payment frequency of the counterparties. The abbreviations below may be applied. Y: Year M: Month W:Week D: Day.	If applicable, please state the payment frequency of the floating rate leg 2.
53	Floating rate payment frequency leg 2 – multiplier	Integer multiplier of the time period defining payment frequency of the counterparties. Up to 3 numeric characters.	If applicable, please state the multiplier of the time period specifying payment frequency for the floating rate leg 2.

55	Floating rate reset frequency leg 1 – multiplier	Integer multiplier of the time period defining the frequency at which the counterparties reset the floating rate. Up to 3 numeric characters.	If applicable, please state the resetting frequency multiplier of the floating rate leg 1.
56	Floating rate reset frequency leg 2 – time period	Time period defining the frequency at which the counterparties reset the floating rate. The abbreviations below may be applied. Y:Year M:Month W: Week D: Day.	If applicable, please state the resetting frequency of the floating rate leg 2.
57	Floating rate reset frequency leg 2 – multiplier	Integer multiplier of the time period defining the frequency at which the counterparties reset the floating rate. Up to 3 numeric characters.	If applicable, please state the resetting frequency multiplier of the floating rate leg 2.
58	Floating rate of leg 1	The name of the floating rate index ‘EONA’ - EONIA ‘EONS’ - EONIA SWAP ‘EURI’ - EURIBOR ‘EUUS’ – EURODOLLAR ‘EUCH’ - EuroSwiss ‘GCFR’ - GCF REPO ‘ISDA’ - ISDAFIX ‘LIBI’ - LIBID ‘LIBO’ – LIBOR ‘MAAA’ – Muni AAA ‘PFAN’ - Pfandbriefe ‘TIBO’ - TIBOR ‘STBO’ - STIBOR ‘BBSW’ - BBSW ‘JIBA’ - JIBAR ‘BUBO’ – BUBOR ‘CDOR’ - CDOR ‘CIBO’ - CIBOR ‘MOSP’ - MOSPRIM ‘NIBO’ - NIBOR ‘PRBO’ - PRIBOR ‘TLBO’ - TELBOR ‘WIBO’ – WIBOR ‘TREA’ – Treasury ‘SWAP’ – SWAP ‘FUSW’ – Future SWAP If the reference rate is not listed above, up to 25 alphanumeric characters.	If applicable, please state the interest rate used to reset the predetermined time period based on market reference rate.
59	Floating rate reference period leg 1 – time period	Time period which defines the reference time. The abbreviations below may be applied. Y:Year M: Month W: Week D: Day	Please specify the reference time period of the floating rate of leg 1.

60	Floating rate reference period leg 1 – multiplier	Integer multiplier of the time period defining the reference period. Up to 3 numeric characters.	Please specify the multiplier of the reference time period of the floating rate of leg 1.
61	Floating rate of leg 2	The name of the floating rate index ‘EONA’ - EONIA ‘EONS’ - EONIA SWAP ‘EURI’ - EURIBOR ‘EUUS’ – EURODOLLAR ‘EUCH’ - EuroSwiss ‘GCFR’ - GCF REPO ‘ISDA’ - ISDAFIX ‘LIBI’ - LIBID ‘LIBO’ – LIBOR ‘MAAA’ – Muni AAA ‘PFAN’ - Pfandbriefe ‘TIBO’ - TIBOR ‘STBO’ - STIBOR ‘BBSW’ - BBSW ‘JIBA’ - JIBAR ‘BUBO’ – BUBOR ‘CDOR’ - CDOR ‘CIBO’ - CIBOR ‘MOSP’ - MOSPRIM ‘NIBO’ - NIBOR ‘PRBO’ - PRIBOR ‘TLBO’ - TELBOR ‘WIBO’ – WIBOR ‘TREA’ – Treasury ‘SWAP’ – SWAP ‘FUSW’ – Future SWAP If the reference rate is not listed above, up to 25 alphanumeric characters.	If applicable, please state the interest rate used to reset the predetermined time period based on market reference rate.
62	Floating rate reference period leg 2 – time period	Time period which defines the reference time. The abbreviations below may be applied. Y: Year M: Month W: Week D: Day.	Please indicate the reference time period of the floating rate of leg 2.
63	Floating rate reference period leg 2 – multiplier	Integer multiplier of the time period defining the reference period. Up to 3 numeric characters.	Please indicate the multiplier of the reference time period of the floating rate of leg 2.

64	Bonus to be added to reference interest rate of leg 1	Numbers in xxxx,yyyyy format.	Please write the bonus to be added to the reference interest rate.
65	Bonus to be added to reference interest rate of leg 2	Numbers in xxxx,yyyyy format.	Please write the bonus to be added to the reference interest rate.
Section 2g – Foreign currency-based contracts (Filled for foreign currency-based contracts)			
66	Delivery currency 2	ISO 4217 Currency, 3 alphanumeric characters.	Cross currency if other than delivery currency.
67	Exchange rate 1	10 numeric characters including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	Exchange rate as of the effective date and time of the contract.
68	Forward exchange rate	10 numeric characters including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	Forward exchange rate specified in the contract.
69	Currency pair	Two ISO 4217 currency codes separated by slash sign (“/”). . The first currency is the basis currency and the other is counter currency.	Please indicate the currency pair.
Section 2h- Commodity-based contracts (Filled for commodity-based contracts)			
General			
70	Commodity base	AG = Agriculture, EN = Energy, FR = Freight, ME = Metal, IN = Index, EV = Environmental , EX = Exotic, OT = Other.	Please state the commodity type on which the contract is based.

71	Commodity details	<p><i>Agricultural</i></p> <p>GO = Grain Oilseeds, DA = Dairy products, LI = Livestock, FO = Forestry products, SO = Soft products (such as cotton, coffee, fruits, etc.)</p> <p><i>Energy</i></p> <p>OI = Oil NG = Natural gas, CO = Coal EL = Electricity, IE = Inter-energy</p> <p><i>Metals</i></p> <p>PR = Precious, NP = Non-precious</p> <p><i>Environmental</i></p> <p>WE=Weather, EM=Emission</p> <p><i>Other</i></p> <p>OT = Other.</p>	Details on the commodity type specified in field 69.
	Energy		
72	Delivery point or zone	EIC code, 16 character alphanumeric code. Recurrent field.	Delivery point of market(s).
73	Interconnection point	Free text up to 50 characters.	Used to define the limits or limit points of a delivery contract.
74	Load type	BL = Base load, PL = Peak load, OP = Off-peak load, BH = Hour/Block Hours, SH = Shaped EF = Effective period of 24 hours, OT = Other	Please define the delivery profile.
75	The fields between 76-83 are repeatable.		

76	Load delivery interval	Hh:mmZ	Time interval of block and shaping operations.
77	Delivery start date and time	ISO 8601 date format and UTC time format / YYYY-MM-DD Thh:mm:ssZ	Starting date and time of delivery.
78	Delivery end date and time	ISO 8601 date format and UTC time format / YYYY-MM-DD Thh:mm:ssZ	Ending date and time of delivery.
79	Duration	N=Minute H = Hour D = Day W =Week M=Month Q = Quarter S = Season Y = Year O = Other	Please indicate the duration of delivery period.
80	Days of the week	WD = Weekday WN = Weekend MO = Monday TU = Tuesday WE =Wednesday TH = Thursday FR = Friday SA = Saturday SU = Sunday More than one day may be indicated by separating the days with slash sign (“/”).	Please indicate delivery days of the week
81	Delivery capacity	20 numeric characters including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	Please describe a delivery capacity for each interval specified in the load delivery interval field.
82	Quantity unit	KW KWh/h KWh/d MW MWh/h MWh/d GW GWh/h GWh/d Therm/d KTherm/d MTherm/d cm/d mcm/d	Daily or hourly amount expressed as kWGH/d or MWh compatible with the underlying asset.
83	Price/Time interval quantities	20 numeric characters including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters.	Price per amount in time interval, if applicable.

	Section 2i– Options (Filled for option contracts)		
84	Option type	P = Put Option, C = Call Option. O = If undecided as to Put or Call.	<p>Please indicate whether the contract is a buying option (the right to purchase a given underlying asset), a selling option (the right to sell a given underlying asset) or whether it cannot be decided if the contract is a buying or selling contract as of its conclusion.</p> <p>In case of swaption: A buyer swaption in which the buyer has the right to receive a fixed rate in swap option, is expressed as “Put.” A payer swaption in which the buyer has the right to receive a fixed rate in swap option, is expressed as “Call.”</p> <p>In case of Caps and Floors: “Put” in case of a Floor. “Call” in case of a Cap.</p>
85	Option exercise style	A =American, B =Bermudan E = European, S = Asian It is allowed to enter more than one value.	Please indicate whether the option will be exercised at a fixed date (European and Asian type), or at a series of pre-defined dates (Bermudan type) or at any time during the life of the contract (American type).
86	Strike price (cap/floor rate)	20 numeric characters including decimals. Decimal point (.) and negative sign (-) are not regarded as numeric characters. Please state percentage value if the strike price is reported as a percentage value.	The strike price of the option.

87	Strike price notation	U = Unit P: Percentage Y = Yield	Please specify how the strike price is expressed.
88	Maturity date of underlying asset	ISO 8601 date format, YYYY-MM-DD	Please specify the maturity date of the underlying swap in case of a swaption.
89	Delta	Up to 10 digits in xxxx,yyyyy format	Please indicate the delta of the option.
90	Gamma	Up to 9 digits in xxxx,yyyyy format	Please indicate the gamma of the option.
Section 2j – Credit derivatives			
91	Seniority	SNDB = Senior, such as senior unsecured debt (corporate/financial), foreign currency sovereign debt (government), SBOD = Subordinated, such as subordinated or lower tier 2 debt (banks), OTHR = Other, such as preference shares or tier 1 capital (banks) or other credit derivatives.	Seniority is specified if the contract is based on index or a single institution.
92	Reference entity	ISO 3166 2 character country code or ISO 3166 – 2 character country code followed by dash (“-”) and up to 3 alphanumeric character country subdivision code Or ISO 17442 Legal Entity Identifier Code (LEI) 20 alphanumeric code is used.	The code defining the reference entity.
93	Frequency of payments	MNTH = Monthly QURT = Quarterly MIAN = Semi-annually YEAR = Yearly	The frequency of payment of the interest rate or coupon.
94	Calculation basis	Expressed as numerator/denominator. Numerator and denominator are expressed as numeric or alphabetic characters. For example; 30/360 or Day/365.	The calculation basis of the interest rate.
95	Series	Integer up to 5 characters.	The serial number of index components, if applicable.
96	Version	Integer up to 5 characters.	If any one of the components fails to be executed, a new version of the series is issued and the series is re-weighted according to the new quantity of total components included in the index.

97	Index factor	Up to 10 numeric characters including decimals expressed as a decimal fraction between 0 and 1. Decimal point (.) is not regarded as a numeric character.	The factor applied to “Notional” specified in field 23 to adjust the “Notional” to all previous credit events included in this index series. The value varies between 0 and 100.
98	Tranche	T=Tranched U=Untranched	Please indicate whether the derivative instrument contract is tranched.
99	Attachment point	Up to 10 numeric characters including decimals expressed as a decimal fraction between 0 and 1. Decimal point (.) is not regarded as a numeric character.	Please specify if there is a specific tranche to which pool losses are to be linked.
100	Detachment point	Up to 10 numeric characters including decimals expressed as a decimal fraction between 0 and 1. Decimal point (.) is not regarded as a numeric character.	Please indicate the point beyond which losses do not affect the particular tranche.
Section 2k – Modifications to the contract (Filled for All contracts)			
101	Action type	N = New, M = Modify, E = Error, C = Early termination R = Correction Z = Compression, V = Valuation update, P = Position component.	Please indicate whether the report includes those listed below: 1) If an event occurs for the first time after a derivative instrument contract or trade, please specify as “new.” 2) Please identify modification details as “modification,” excluding correction of a report related to a previously reported derivative instrument contract. If there is a new trade related to a previous report, please note this update as “modification.” 3) Please indicate the cancellation of an erroneously posted report as “error” if it is reported to the TRI by mistake although the contract was not executed or did not fall under the scope of reporting obligation

			<p>pursuant to this Communique.</p> <p>4) If an existing contract is prematurely terminated, this is indicated as “early termination.”</p> <p>5) If a previously reported contract contains incorrect data fields, please specify the modification related to the previous reporting as “correction.”</p> <p>6) If the reported contract is compression, this is expressed as “compression.”</p> <p>7) If a contract’s value or collateral is updated, this is indicated as a “valuation update”</p> <p>8) If a derivative contract is reported as a new trade and is also included in a separate position reported on the same day, it is defined as “position component.” This value becomes equal to the value of the new trade reported after updating the report indicating compression.</p>
102	Level	T = Trade. P = Position.	Please indicate whether the report is done at trade or position level.