

**Changes to legislation:** Commission Implementing Regulation (EU) No 1249/2012 is up to date with all changes known to be in force on or before 18 May 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2012 No. 1249 may be subject to amendment by EU Exit Instruments made by the Bank of England under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), regs. 2, 3, Sch. Pt. 3. These amendments are not currently available on legislation.gov.uk. Details of relevant amending instruments can be found on their website/s. (See end of Document for details) View outstanding changes

ANNEX U.K.

TABLES OF FIELDS TO BE RECORDED AS REFERRED TO IN ARTICLE 1

Table 1

<b>Records of transactions processed</b>			
	<b>Field</b>	<b>Format</b>	<b>Description</b>
1	Reporting timestamp	<i>ISO 8601 date format / UTC time format.</i>	Date and time of reporting.
2	Price/rate	<i>Up to 20 numerical digits in the format xxxx,yyyyy.</i>	The price per security or derivative contract excluding commission and (where relevant) accrued interest. In the case of a debt instrument, the price may be expressed either in terms of currency or as a percentage.
2a	Price notation	<i>E.g. ISO 4217 Currency Code, 3 alphabetical digits, percentage.</i>	The manner in which the price is expressed.
3	Notional Currency	<i>ISO 4217 Currency Code, 3 alphabetical digits.</i>	The currency in which the price is expressed. If, in the case of a bond or other form of securitised debt, the price is expressed as a percentage, that percentage shall be included.
3a	Deliverable currency	<i>ISO 4217 Currency Code, 3 alphabetical digits.</i>	The currency to be delivered.
4	Quantity	<i>Up to 10 numerical digits.</i>	The number of units of the financial instruments, the nominal value of bonds, or the number of derivative contracts included in the transaction.

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5	Quantity notation	<i>Up to 10 numerical digits.</i>	An indication as to whether the quantity is the number of units of financial instruments, the nominal value of bonds or the number of derivative contracts.
6	CCP side	<i>B=Buyer / S=Seller.</i>	
7	Product ID	<i>Interim taxonomy in accordance with the information in Article 4 of Regulation (EC) xx/2012 [draft ITS on format and frequency of trade reports to trade repositories], ISIN or a unique product identifier (UPI).</i>	The contract shall be identified by using a product identifier, where available.
8	Clearing member ID	<i>Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or client code (50 alphanumerical digits).</i>	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.
9	Beneficiary ID	<i>Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or client code (50 alphanumerical digits).</i>	If the beneficiary of the contract is not a C/P to this contract it has to be identified by a unique code or, in case of individuals, by a client code as assigned by the legal entity used by the individual.
10	Party that transferred the contract (in case of give-up)	<i>Legal Entity Identifier (LEI) (20 alphanumerical digits), interim</i>	

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		<i>entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or client code (50 alphanumerical digits).</i>	
11	Venue of execution	<i>ISO 10383 Market Identifier Code (MIC) where relevant, XOFF for listed derivatives that are traded off-exchange or XXXX for OTC derivatives.</i>	Identification of the venue where the transaction was executed. 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.
12	Date of interposition	<i>ISO 8601 date format.</i>	The day on which the interposition of the CCP in the contract was executed.
13	Time of interposition	<i>UTC time format.</i>	The time at which the interposition of the CCP in the contract was executed, reported in the local time of the competent authority to which the transaction will be reported, and the basis in which the transaction is reported expressed as Coordinated Universal Time (UTC) +/- hours.
14	Date of termination of the contract	<i>ISO 8601 date format.</i>	The day on which the termination of the contract occurred.
15	Time of termination of the contract	<i>UTC time format.</i>	The time at which the termination of the contract occurred, reported in the local time of the competent

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			authority to which the transaction will be reported, and the basis in which the transaction is reported expressed as Coordinated Universal Time (UTC) +/- hours.
16	Delivery type	<i>C = cash, P = physical, O = optional for counterparty.</i>	Whether the contract is settled physically or in cash.
17	Settlement date	<i>ISO 8601 date format.</i>	The day on which the settlement or the buy-in of the contract is executed. If more than one, further fields may be identified.
18	Time of settlement or of buy-in in the contract	<i>UTC time format.</i>	The time at which the settlement or the buy-in of the contract is executed, reported in the local time of the competent authority to which the transaction will be reported, and the basis in which the transaction is reported expressed as Coordinated Universal Time (UTC) +/- hours.

**Details on the original terms of the contracts cleared, to be provided to the extent they are applicable**

19	Date	<i>ISO 8601 date format.</i>	The day on which the contract was originally concluded.
20	Time	<i>UTC time format.</i>	The time at which the original contract was originally concluded, reported in the local time of the competent authority to which the transaction will

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<b>Records of transactions processed</b>			
			be reported, and the basis in which the transaction is reported expressed as Coordinated Universal Time (UTC) +/- hours.
21	Product ID	<i>Interim taxonomy in accordance with the information in Article 4 of Regulation (EC) xx/2012 [draft ITS on format and frequency of trade reports to trade repositories], ISIN or a unique product identifier (UPI).</i>	The contract shall be identified by using a unique product identifier where available.
22	Underlying	<i>A unique product identifier, ISIN (12 alphanumerical digits and CFI (6 alphanumerical digits). Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), B= Basket, or I=Index.</i>	The instrument identification applicable to the security that is the underlying asset in a derivative contract as well as the transferable security falling within Article 4(1)(18)(c) of Directive 2004/39/EC.
23	Derivative type (in case of derivative contract)	The harmonised description of the derivative type should be done according to one of the top level categories as provided by a uniform internationally accepted standard for financial instrument classification.	
24	Inclusion of the instrument in the ESMA register of contracts subject	<i>Y=Yes / N=No.</i>	

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Table 1

**Records of transactions processed**

	to the clearing obligation (in case of derivative contract)		
<b>Other information to be provided to the extent they are applicable</b>			
25	Identification of the interoperable CCP clearing one leg of the transaction	<i>Legal Entity Identifier (LEI) (20 alphanumerical digits), interim entity identifier (20 alphanumerical digits), BIC (11 alphanumerical digits) or client code (50 alphanumerical digits).</i>	

Table 2

**Position records**

	<b>Field</b>	<b>Format</b>
1	Clearing member ID	<i>Legal Entity Identifier (LEI), interim entity identifier or BIC</i>
2	Beneficiary ID	<i>Legal Entity Identifier (LEI), interim entity identifier, BIC or Client Code</i>
3	Interoperable CCP maintaining the position	<i>Legal Entity Identifier (LEI), interim entity identifier, BIC or Client Code</i>
4	Sign of the position	<i>B=Buyer / S=Seller</i>
5	Value of the position	<i>Up to 10 numerical digits (xxxx.yy).</i>
6	Price at which the contracts are valued	<i>Up to 10 numerical digits (xxxx.yy).</i>
7	Currency	<i>ISO Currency Code.</i>
8	Other relevant information	<i>Free Text</i>
9	Amount of margins called by the CCP	<i>Up to 10 numerical digits (xxxx.yy).</i>
10	Amount of default fund contributions called by the CCP	<i>Up to 10 numerical digits (xxxx.yy).</i>
11	Amount of other financial resources called by the CCP	<i>Up to 10 numerical digits (xxxx.yy).</i>

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Table 2

<b>Position records</b>		
12A	Amount of margins posted by the Clearing Member with reference to client account A	Up to 10 numerical digits (xxxx,yy).
13A	Amount of default fund contributions posted by the Clearing Member with reference to client account A	Up to 10 numerical digits (xxxx,yy).
14A	Amount of other financial resources posted by the Clearing Member with reference to client account A	Up to 10 numerical digits (xxxx,yy).
15B	Amount of margins posted by the Clearing Member with reference to client account B	Up to 10 numerical digits (xxxx,yy).
16B	Amount of default fund contributions posted by the Clearing Member with reference to client account B	Up to 10 numerical digits (xxxx,yy).
17B	Amount of other financial resources posted by the Clearing Member with reference to client account B	Up to 10 numerical digits (xxxx,yy).

Table 3

<b>Business records</b>			
	<b>Field</b>	<b>Format</b>	<b>Description</b>
1	Organisational charts	Free text	Board and relevant committees, clearing unit, risk management unit, and all other relevant units or divisions.
<b>Shareholders or members that have qualifying holdings (fields to be added for each of the relevant shareholder/member)</b>			
2	Type	S=Shareholder / M=member.	
3	Type of qualified holding	D=direct / I=indirect.	
4	Type of entity	N=natural person / L=legal person.	
5	Amount of the holding	Up to 10 numerical digits (xxxx,yyyyy).	
<b>Other documents</b>			

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**Business records**

6	Policies, procedures, processes required under organisational requirements	<i>Documents</i>	
7	Minutes of Board meetings, meeting of sub-committees (if applicable) and of Senior Management Committees (if applicable)	<i>Documents</i>	
8	Minutes of meetings of the risk committee	<i>Documents</i>	
9	Minutes of consultation group with clearing members and clients (if any)	<i>Documents</i>	
10	Reports of internal and external audit, risk management, compliance and consultant	<i>Documents</i>	
11	Business continuity policy and disaster recovery plan	<i>Documents</i>	
12	Liquidity plan and daily liquidity reports	<i>Documents</i>	
13	Documents reflecting all assets and liabilities and capital accounts	<i>Documents</i>	
14	Complaints received	<i>Free text</i>	For each complaint: information on complaint's name, address and account number; date of receiving the complaint; names of all persons identified in the complaint; description of the nature of the complaint; disposition of the



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			complaint; date at which the complaint was resolved.
15	Information on interruption of services or dysfunction	Free text	Information on any interruption of services or dysfunction, including a detailed report on the timing, effects and remedial actions.
16	Results of back and stress test performed	Free text	
17	Written communications with competent Authorities, ESMA and the relevant members of the ESCB	Documents	
18	Legal opinions received in accordance with organisational requirements	Documents	
19	Interoperability arrangements with other CCPs (where applicable)	Documents	
20	List of all clearing members (Article 17 of Regulation (EU) No XXX/2012)	Free text / Document	List in accordance with Article 17 of Regulation (EU) No XXX/2012.
21	Information required by Article 17 of Regulation (EU) No XXX/2012	Free text / Documents	Law and Rules governing (i) the access to the CCP, (ii) the contracts concluded by the CCP with clearing members and, where practicable, clients, (iii) the contracts that the CCP accepts for clearing, (iv) any interoperability arrangements, (v)

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			the use of collateral and default fund contributions, including the liquidation of positions and collateral and the extent to which collateral is protected against third party claims (level of segregation).
22	Development on new initiative processes	Free text	In case of the provision of new services.

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**Changes and effects yet to be applied to :**

- Regulation revoked by [2023 c. 29 Sch. 1 Pt. 13](#)