

Annex 1 - Position Report Attributes

This document is an annex to the document "MiFID II/MiFIR Reporting Description" of EEX AG and gives an overview of the data fields according to ITS 4.

- **Extended FCA Schema (2017)** refers to the extended schema as provided by the Futures Industry Association (FIA) in 2017 with additional but optional attributes that were added where required by trading
- **FCA Schema (2021)** refers to the standard FCA schema of 2021 with the additional field
- **Schema Path** refers to the transaction XML structure.
- **ITS4 Field** shows the field name as specified in the ITS4 document.
- **Format & Valid Values** provide the field format, pattern restrictions and lists of valid values where
- **Draft Report Value** shows exemplary values with regard to the draft report generated by EEX AG.
- **Draft** indicates if the tag is used in the Draft report, if applicable.
- **Validation** indicates if the tag is automatically validated after the upload of the Participant Report to the SFTP server. Most of the attributes are only checked in terms of format specifications. A functional
- **Mandatory** indicates if the tag is a mandatory field for reporting. Tags can be mandatory ("Y"), not mandatory ("N") or conditionally mandatory ("C"). For example providing the ultimate parent id is mandatory, but which format is a choice, therefore the different variants of providing the ultimate parent id

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| Extended FCA Schema (2017) | FCA Schema (2021) | Schema Path | ITS4 Field | Format & Valid Values | Draft Report Value | Draft | Validation | Mandatory |
|----------------------------|-------------------------|--|--|---|--|-------|------------|-----------|
| Version | n/a | /Header/VersionInfo/Version | n/a | Text (25 char) | 2.1.0 | Y | N | Y |
| Notes | n/a | /Header/VersionInfo/Notes | n/a | Text (50 char) | Draft version Commodity Derivative Position Report | Y | N | Y |
| Environment | n/a | /Header/Environment | n/a | 'PRO' 'SIM' | 'PRO' | Y | Y | Y |
| SubmissionID | n/a | /Header/SubmissionID | n/a | Text (50 char) | n/a | N | N | N |
| SubmitterID | n/a | /Header/SubmitterID | n/a | Text (35 char) | 529900J0JGLSFDWNFC20 | Y | N | Y |
| ReceiverID | n/a | /Header/ReceiverID | n/a | Text (35 char) | NCADE | Y | N | N |
| UltimateReceivingNCA | n/a | /Header/UltimateReceivingNCA | n/a | Text (35 char) | NCADE | Y | Y | Y |
| n/a | n/a | /CPR/NEWT/ | Report status | 'NEWT' 'CANC' 'AMND' | 'NEWT' | Y | Y | Y |
| ReportRefNo | ReportRefNo | /ReportRefNo | Report reference number | Text (52 char) | e.g. E01XEER0000PM2024010200000000003SY | Y | N | Y |
| RptDt | RptDt | /CPRBody/RptDt | Date and time of report submission | YYYY-MM-DDTHH:MM:SS.mmmZ | e.g. 2024-01-03T01:54:57.207Z | Y | N | Y |
| BusDt | BusDt | /CPRBody/BusDt | Date of the trading day of the reported position | ISO 8601: YYYY-MM-DD | e.g. 2024-01-02 | Y | Y | Y |
| RptEnt | RptEnt | /CPRBody/RptEnt/LEI | Reporting entity ID | Text; pattern restriction | 529900J0JGLSFDWNFC20 | Y | Y | Y |
| RptEnt | RptEnt | /CPRBody/RptEnt/NationalID/Othr/Id | Reporting entity ID | Text (35 char); pattern restriction | n/a | N | N | N |
| RptEnt | RptEnt | /CPRBody/RptEnt/NationalID/Othr/SchmeNm/Cd | Reporting entity ID | 'NIDN' 'CCPT' | n/a | N | Y | N |
| RptEnt | RptEnt | /CPRBody/RptEnt/NationalID/Othr/SchmeNm/Prtr | Reporting entity ID | 'CONCAT' | n/a | N | Y | N |
| RptEntMemberID | n/a | /CPRBody/RptEntMemberID | n/a | Text (35 char) | e.g. ABCEX | Y | N | N |
| PstnAcct | n/a | /CPRBody/PstnAcct | n/a | Text (200 char) | e.g. P1 | Y | N | N |
| PstnHldr | PstnHldr | /CPRBody/PstnHldr/LEI | Position holder ID | Text; pattern restriction | e.g. 529900U86L9E0D4K2054 | Y | Y | C |
| PstnHldr | PstnHldr | /CPRBody/PstnHldr/NationalID/Othr/Id | Position holder ID | Text (35 char); pattern restriction | e.g. GB19750731JOHN#SMITH | N | N | C |
| PstnHldr | PstnHldr | /CPRBody/PstnHldr/NationalID/Othr/SchmeNm/Cd | Position holder ID | 'NIDN' 'CCPT' | e.g. NIDN | N | Y | C |
| PstnHldr | PstnHldr | /CPRBody/PstnHldr/NationalID/Othr/SchmeNm/Prtr | Position holder ID | 'CONCAT' | 'CONCAT' | N | Y | C |
| PstinHldrCategory | n/a | /CPRBody/PstinHldrCategory | n/a | 'Investment Firm or Credit Institution' 'Investment Fund' 'Other Financial Institution' 'Commercial Undertaking' 'Operators with compliance obligations under Directive 2003/87/EC' | e.g. Commercial Undertaking | Y | Y | Y |
| PstinHldrCntctEml | PstinHldrCntctEml | CPRBody/PstinHldrCntctEml | Email address of position holder | Text (3-256 char); pattern restriction | e.g. name@domain.com | Y | Y | Y |
| ParentPstinHldrCntctEml | ParentPstinHldrCntctEml | /CPRBody/ParentPstinHldrCntctEml | Email address of ultimate parent entity | Text (3-256 char); pattern restriction | e.g. name@domain.com | Y | Y | Y |
| PstinHldrIslpdtInd | PstinHldrIslpdtInd | /CPRBody/PstinHldrIslpdtInd | Parent of collective investment scheme status | 'TRUE' 'FALSE' | e.g. 'TRUE' | Y | Y | Y |
| PrntEnt | PrntEnt | /CPRBody/PrntEnt/LEI | Ultimate parent entity ID | Text; pattern restriction | e.g. 529900U86L9E0D4K2054 | Y | Y | C |
| PrntEnt | PrntEnt | /CPRBody/PrntEnt/NationalID/Othr/Id | Ultimate parent entity ID | Text (35 char); pattern restriction | e.g. GB19750731JOHN#SMITH | Y | N | C |
| PrntEnt | PrntEnt | /CPRBody/PrntEnt/NationalID/Othr/SchmeNm/Cd | Ultimate parent entity ID | 'NIDN' 'CCPT' | e.g. 'NIDN' | Y | Y | C |
| PrntEnt | PrntEnt | /CPRBody/PrntEnt/NationalID/Othr/SchmeNm/Prtry | Ultimate parent entity ID | 'CONCAT' | 'CONCAT' | Y | Y | C |
| ISIN | ISIN | /CPRBody/ISIN | Identification code of contract traded on trading venues | Text; pattern restriction | e.g. DE000C3TR3V6 | Y | Y | Y |
| VenProdCde | VenProdCde | /CPRBody/VenProdCde | Venue product code | Text (12 char) | e.g. DEBM | Y | Y | Y |
| TrdngVenID | TrdngVenID | /CPRBody/TrdngVenID | Trading venue identifier | Text; pattern restriction | e.g. XEER | Y | Y | Y |
| PstnTyp | PstnTyp | /CPRBody/PstnTyp | Position type | 'OPTN' 'FUTR' 'EMIS' 'SDRV' 'OTHR' | e.g. 'FUTR' | Y | Y | Y |
| PstnMtrty | PstnMtrty | /CPRBody/PstnMtrty | Position maturity | 'SPOT' 'OTHR' 'SPLIT' | e.g. 'OTHR' | Y | Y | Y |
| PstnQty | PstnQty | /CPRBody/PstnQty | Position quantity | Numeric (15-2Real) | e.g. 2184 | Y | Y | Y |
| PstnQtyUoM | PstnQtyUoM | /CPRBody/PstnQtyUoM | Notation of the position quantity | 'LOTS' 'UNIT' 'OTHER' | e.g. 'OTHER' | Y | Y | Y |
| PstnQtyUoMDesc | PstnQtyUoMDesc | /CPRBody/PstnQtyUoMDesc | Notation of the position quantity | Text (25 char) | e.g. MWh | Y | N | C |
| DeltaPstnQty | DeltaPstnQty | /CPRBody/DeltaPstnQty | Delta equivalent position quantity | Numeric (15-2Real) | e.g. -4.8 | Y | Y | C |

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|----------------------------|------------------------------|---|---|-----------------------|--------------------|-------|------------|-----------|
| RiskRdcInd | RiskRdcInd | /CPRBody/RiskRdcInd | Indicator of whether the position is risk reducing in relation to commercial activity | 'TRUE' 'FALSE' | e.g. 'TRUE' | Y | Y | Y |
| IsNonInvestmentFirm | n/a | /CPRBody/ClientData/IsNonInvestFirm | n/a | 'TRUE' 'FALSE' | n/a | N | Y | N |
| IsHedgingExempt | n/a | CPRBody/ClientData/IsHedgingExempt | n/a | 'TRUE' 'FALSE' | n/a | N | Y | N |
| n/a | ObligationToProvideLiquidity | CPRBody/ClientData/ObligationToProvideLiquidity | n/a | 'TRUE' 'FALSE' | n/a | N | N | N |