



Commerzbank SFTR UTI Outbound Email Specification

1. Delivery

One file will be sent via email from no-reply-sftr@commerzbank.com per UTI within an hour of trade entry, named [UTI]_[Timestamp].csv.

2. File Format

The first row will contain column names, with a subsequent row containing data outlined below. Each field within the record is separated by a semi-colon.

3. Data

ESMA Field Ref.	Field Name	Description	Validation
1.03	<i>ReportingCounterparty</i>	Unique code identifying the reporting counterparty.	This field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Pending transfer" or "Pending archival".
1.07	<i>BranchOfTheReportingCounterparty</i>	Where the reporting counterparty concludes an SFT through a branch office, the code identifying the branch.	When populated, shall contain a valid ISO 3166 country code, 2 alphabetical characters.
1.08	<i>BranchOfTheOtherCounterparty</i>	Where the other counterparty concludes an SFT through a branch office, the code identifying the branch.	When populated, shall contain a valid ISO 3166 country code, 2 alphabetical characters.
1.09	<i>CounterpartySide</i>	Indication of whether the reporting counterparty is a collateral provider or a collateral taker in	When populated, shall contain only one of the following values: "TAKE" or "GIVE", " 4 alphabetical characters.

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		accordance with Article 4 of the [OP: insert reference for C(2018)7658]	
1.11	<i>OtherCounterparty</i>	Unique code identifying the entity with which the reporting counterparty concluded the SFT. In case of a private individual, a client code shall be specified in a consistent manner.	This field shall contain - a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival". or -up to 50 alphanumerical characters.
1.12	<i>CountryOfTheOtherCounterparty</i>	Code of the country where the registered office of the other counterparty is located or code of the country of residence in case that the other counterparty is a natural person.	When populated, shall contain a valid ISO 3166 country code, 2 alphabetical characters. If field 11 is populated with "LEI", the country code provided in this field shall pertain to the country of the registered office of the other counterparty as specified in the LEI reference data.
1.14	<i>Tri-party agent</i>	<i>Unique code identifying the third party to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).</i>	<i>When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".</i>
1.18	<i>Agent lender</i>	<i>Unique code of the agent lender involved in the securities lending transaction.</i>	<i>When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".</i>
2.01	<i>UniqueTransactionIdentifier</i>	Unique reference assigned to the SFT in order to identify the trade.	When populated, this field shall contain up to 52 alphanumerical characters. Only upper-case alphabetic characters A–Z and the digits 0–9, inclusive in both cases, are allowed Not allowed to change the content of this field once it is reported. The

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			uniqueness of the Trade ID shall be preserved at counterparties level, i.e. the combination of the fields Counterparty ID- ID of the other counterparty-Trade ID shall be unique.
2.04	<i>TypeOfSFT</i>	Type of SFT transaction as defined in paragraphs (7) to (10) of Article 3 of Regulation (EU) No 2365/2015.	When populated, shall contain only one of the following values: "SLEB" , 'SBSC', 'REPO' or "MGLD", " 4 alphabetical character.
2.12	<i>ExecutionTimestamp</i>	Date and time when the SFT was executed.	When populated, this field shall be populated in a common input format: YYYY-MM-DDThh:mm:ssZ.
2.13	<i>ValueDate</i>	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the opening leg (spot leg) of the SFT.	When populated, this field shall be populated in a common input format: YYYY-MM-DD. Value date shall be greater than or equal to the 2.12 Execution timestamp.
2.14	<i>MaturityDate</i>	Date contractually agreed between the counterparties for the exchange of cash, securities, or commodities versus collateral for the closing leg (forward leg) of the SFT. This information shall not be reported for open term repos.	When populated, this field shall be populated in a common input format: YYYY-MM-DD. For repos and SL, if the field 2.21 is populated with 'false', maturity date shall be populated, Otherwise it shall be left blank. Maturity date shall be greater than or equal to the 2.13 Effective date.
2.23	<i>FixedRate</i>	In the case of repos, the annualised interest rate on the principal amount of the repurchase	For repos: one of the fields 2.23 Fixed rate or 2.25 Floating rate, shall be populated. For ML: at least one rate (2.23 Fixed rate or 2.25 Floating rate) shall be populated. When populated, this field shall contain up to 10

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		transaction in accordance with the day count conventions. In the case of margin lending, the annualised interest rate on the loan value that the borrower pays to the lender.	numerical characters including up to 9 decimals. The decimal mark is not counted as a numerical character. If populated, it shall be represented with a dot.
2.25	<i>Floating rate</i>	<i>Indication of the reference interest rate used which is reset at predetermined intervals by reference to a market reference rate, if applicable.</i>	<i>For repos: one of the fields 2.23 Fixed rate or 2.25 Floating rate, shall be populated. For ML: at least one rate (2.23 Fixed rate or 2.25 Floating rate) shall be populated. When populated, the field shall contain only one of the following values: "EONA", "EONS", "EURI", "EUUS", "EUCH", "GCFR", "ISDA", "LIBI", "MAAA", "PFAN", "TIBO", "STBO", "BBSW", "JIBA", "BUBO", "CDOR", "CIBO", "MOSP", "NIBO", "PRBO", "TLBO", "WIBO", "TREA", "SWAP" or "FUSW". 4 alphabetic characters or up to 25 alphanumeric characters.</i>
2.37	<i>PrincipalAmountOnValueDate</i>	Cash value to be settled as of the value date of the transaction.	When populated, this field shall contain up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
2.39	<i>PrincipalAmountCurrency</i>	Currency of the principal amount.	When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters.
2.78	<i>IdentificationOfSecurityUsedAsCollateral</i>	Identification of the security used as collateral. This field is not applicable to commodities.	If field 2.75 is populated with 'SECU', this field shall be populated and shall contain 12 alphanumerical characters and a check digit
2.83	<i>CollateralQuantityOrNominalAmount</i>	Quantity or nominal amount of the security or commodity used as collateral. In the case of a bond, the total nominal amount	If field 2.75 is populated with 'SECU' or 'COMM', this field shall be populated and shall contain up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall

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		which means the number of bonds multiplied by the face value. In the case of other securities or commodities, their quantity.	be represented with a dot.
2.25	<i>FloatingRate</i>	Indication of the reference interest rate used which is reset at predetermined intervals by reference to a market reference rate, if applicable.	For repos: one of the fields 2,23 Fixed rate or 2.25 Floating rate, shall be populated. For ML: at least one rate (2.23 Fixed rate or 2.25 Floating rate) shall be populated. When populated, the field shall contain -only one of the following values: "EONA", "EONS", "EURI", "EUUS", "EUCH", "GCFR", "ISDA", "LIBI", "MAAA", "PFAN", "TIBO", "STBO", "BBSW", "JIBA", "BUBO", "CDOR", "CIBO", "MOSP", "NIBO", "PRBO", "TLBO", "WIBO", "TREA", "SWAP" or "FUSW". 4 alphabetic characters or -up to 25 alphanumeric characters
1.18	<i>AgentLender</i>	Unique code of the agent lender involved in the securities lending transaction.	When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".
	<i>ShellQuantity</i>	<i>null</i>	<i>null</i>
	<i>ShellTradeID</i>	<i>null</i>	<i>null</i>
1.14	<i>TripartyAgent</i>	<i>Unique code identifying the third party to which the reporting counterparty has outsourced the post-trade processing of an SFT (if applicable).</i>	<i>When populated, this field shall contain a valid LEI included in the GLEIF database maintained by the Central Operating Unit. The status of the LEI shall be "Issued", "Lapsed", "Pending transfer" or "Pending archival".</i>
2.41	<i>SecurityIdentifier</i>	Identification of the security that is the subject of the SFT. This field is not applicable to commodities.	If field 2.40 is populated with 'SECU', this field shall be populated and shall contain 12 alphanumeric characters and a check digit.

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2.43	<i>BaseProduct</i>	Base product as specified in the classification of commodities in Table 5 of Annex I of the [OP: insert reference for C(2018)7658].	If field 2.40 is populated with 'COMM', this field shall be populated and shall contain only one of the following values: "AGRI", "NRGY", "ENVR", "FRGT", "FRTL", "INDP", "METL", "MCEX", "PAPR", "POLY", "INFL", "OEST", "OTHC" or "OTHR". 4 alphabetical characters.
2.44	<i>SubProduct</i>	Sub - product as specified in the classification of commodities in Table 5 of Annex I of the [OP: insert reference for C(2018)7658]. This field requires a specific base product in field 43.	If field 2.43 is populated with 'AGRI', this field shall contain only one of the following values: 'GROS', 'SOFT', 'POTA', 'OOLI', 'DIRY', 'FRST', 'SEAF', 'LSTK', 'GRIN' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'NRGY', this field shall contain only one of the following values: 'ELEC', 'NGAS', 'OILP', 'COAL', 'INRG', 'RNGG', 'LGHT', 'DIST' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'ENVR', this field shall contain only one of the following values: 'EMIS', 'WTHR', 'CRBR' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'FRGT', this field shall contain only one of the following values: 'WETF', 'DRYF', 'CSHP' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'FRTL', this field shall contain only one of the following values: 'AMMO', 'DAPH', 'PTSH', 'SLPH', 'UREA', 'UAAN' or 'OTHR'. 4 alphabetical characters. If field 2.43 is populated with 'INDP', this field shall contain only one of the following values: 'CSTR' or 'MFTG'. 4 alphabetical characters. If field 2.43 is populated with 'METL', this field shall contain only one of the following values: 'NPRM' or 'PRME'. 4 alphabetical characters. If field 2.43 is populated with 'PAPR', this field shall contain only one of the following values: 'CBRD', 'NSPT', 'PULP', 'RCVP' or 'OTHR'. 4 alphabetical

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			characters. If field 2.43 is populated with 'POLY', this field shall contain only one of the following values: 'PLST' or 'OTHR'. 4 alphabetical characters. Otherwise the field shall be left blank.
2.45	<i>FurtherSubProduct</i>	Further sub product as specified in the classification of commodities table. This field requires a specific sub product in field 44.	If field 2.44 is populated with 'GROS', this field shall contain only one of the following values: 'FWHT', 'SOYB', 'CORN', 'RPSD', 'RICE' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'SOFT', this field shall contain only one of the following values: 'CCOA', 'ROBU', 'WHSB', 'BRWN' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'OOLI', this field shall contain only one of the following values: 'LAMP' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'GRIN', this field shall contain only one of the following values: 'MWHT' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'ELEC', this field shall contain only one of the following values: 'BSLD', 'FITR', 'PKLD', 'OFFP' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'NGAS', this field shall contain only one of the following values: 'GASP', 'LNGG', 'NBPG', 'NCGG', 'TTFG' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'OILP', this field shall contain only one of the following values: 'BAKK', 'BDSL', 'BRNT', 'BRNX', 'CNDA', 'COND', 'DSEL', 'DUBA', 'ESPO', 'ETHA', 'FUEL', 'FOIL', 'GOIL', 'GSLN', 'HEAT', 'JTFL', 'KERO', 'LLSO', 'MARS', 'NAPH', 'NGLO', 'TAPI', 'URAL', 'WTIO' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'EMIS', this field shall contain only one of the following values: 'CERE', 'ERUE', 'EUAE', 'EUAA' or

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			<p>'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'WETF', this field shall contain only one of the following values: 'TNKR' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'DRYF', this field shall contain only one of the following values: 'DBCR' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'NPRM', this field shall contain only one of the following values: 'ALUM', 'ALUA', 'CBLT', 'COPR', 'IRON', 'LEAD', 'MOLY', 'NASC', 'STEL', 'TINN', 'ZINC' or 'OTHR'. 4 alphabetical characters. If field 2.44 is populated with 'PRME', this field shall contain only one of the following values: 'GOLD', 'SLVR', 'PTNM', 'PLDM' or 'OTHR'. 4 alphabetical characters. Otherwise the field shall be left blank.</p>
2.46	<i>QuantityOrNominalAmount</i>	Quantity or nominal amount of the security or commodity subject of the SFT. In the case of a bond, the total nominal amount which means the number of bonds multiplied by their face value. In the case of other securities or commodities, their quantity.	When populated, this field shall contain up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
2.47	<i>UnitOfMeasure</i>	Unit of measure in which the quantity is expressed. This field is applicable to commodities.	If field 2.40 is populated with 'COMM', this field shall be populated and shall contain only one of the following values: 'KILO', 'PIEC', 'TONS', 'METR', 'INCH', 'YARD', 'GBGA', 'GRAM', 'CMET', 'SMET', 'FOOT', 'MILE', 'SQIN', 'SQFO', 'SQMI', 'GBOU', 'USOU', 'GBPI', 'USPI', 'GBQA', 'USQA', 'USGA', 'MMET', 'KMET', 'SQYA',

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			'ACRE', 'ARES', 'SMIL', 'SCMT', 'HECT', 'SQKI', 'MILI', 'CELI', 'LITR', 'PUND', 'ALOW', 'ACCY', 'BARL', 'BCUF', 'BDFT', 'BUSL', 'CEER', 'CLRT', 'CBME', 'DAYS', 'DMET', 'ENVC', 'ENVO', 'HUWG', 'KWDC', 'KWHO', 'KWHC', 'KMOC', 'KWMC', 'KWYC', 'MWDC', 'MWHO', 'MWHC', 'MVMC', 'MMOC', 'MWYC', 'TONE', 'MIBA', 'MBTU', 'OZTR', 'UCWT', 'IPNT', 'PWRD', 'DGEU', 'GGEU' or 'TOCD'. 4 alphabetic characters.
2.48	<i>CurrencyOfNominalAmount</i>	In the case where the nominal amount is reported, the currency of the nominal amount.	When populated, this field shall contain ISO 4217 Currency Code (official list only), 3 alphabetical characters.
2.58	<i>FixedRebateRate</i>	Fixed interest rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus any lending fee) paid by the lender of the security or commodity to the borrower (positive rebate rate) or by the borrower to the lender (negative rebate rate) on the balance of the provided cash collateral.	One of the fields 2.58 Fixed rebate rate or 2.59 Floating rebate rate must be populated. When populated, this field shall contain up to 11 numeric characters including up to 10 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot. The negative symbol, if populated, shall not be counted as a numerical character.
2.59	<i>FloatingRebateRate</i>	Indication of the reference interest rate used to calculate the rebate rate (rate agreed to be paid by the lender for the reinvestment of the cash collateral minus any lending fee) paid by the	One of the fields 2.58 Fixed rebate rate or 2.59 Floating rebate rate must be populated. When populated, the field shall contain -only one of the following values: "EONA", 'EONS', 'EURI', 'EUUS', 'EUCH', 'GCFR', 'ISDA', 'LIBI', 'MAAA', 'PFAN', 'TIBO', 'STBO', 'BBSW', 'JIBA', 'BUBO', 'CDOR', 'CIBO', 'MOSP', 'NIBO', 'PRBO', 'TLBO', 'WIBO', 'TREA', 'SWAP' or

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		lender of the security or commodity to the borrower (positive rebate rate) or by the borrower to the lender (negative rebate rate) on the balance of the provided cash collateral.	'FUSW'. 4 alphabetic characters or -up to 25 alphanumeric characters.
2.67	<i>LendingFee</i>	Fee that the borrower of the security or commodity pays to the lender.	When populated, this field shall contain up to 11 numeric characters including up to 10 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.
2.78	Identification of security used as collateral	Identification of the security used as collateral. This field is not applicable to commodities.	If field 2.75 is populated with 'SECU', this field shall be populated and shall contain 12 alphanumeric characters and a check digit.
2.83	Collateral quantity or nominal amount	Quantity or nominal amount of the security or commodity used as collateral. In the case of a bond, the total nominal amount which means the number of bonds multiplied by the face value. In the case of other securities or commodities, their quantity.	If field 2.75 is populated with 'SECU' or 'COMM', this field shall be populated and shall contain up to 18 numeric characters including up to 5 decimals. The decimal mark is not counted as a numeric character. If populated, it shall be represented with a dot.

4. Contact

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