



Commodity Markets Council - Europe

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EBA data collection exercise on the revision of prudential framework for MiFID investment firms

Proposed template for non-MiFID commodity firms

Suggested approach:

- Keep the broad structure of the EBA template as originally proposed with certain changes as documented in the FIA proposal
- Leave questionnaire as proposed by EBA for those commodity firms that are currently MiFID authorised and may wish to respond to some / all of its questions
- Add a separate section under each tab that will be dedicated to commodity firms and use questions suggested in the below table

Section	Questions
Guidelines	Reference date <ul style="list-style-type: none">- Unless stated otherwise, the data submitted should refer to the firm's latest closed and audited accounting year. Submission <ul style="list-style-type: none">- Non-authorised firms should submit completed questionnaires directly to the EBA.
General information	Identification and organisation <ul style="list-style-type: none">- Name- Scope of the Submission: Individual Legal Entity or Group of Legal Entities (One Country) or Group of Legal Entities (EEA) or Group of Legal Entities (Global Group)- Country- Legal status (private / public / listed / not listed)- Does the firm have any other special regulatory status (e.g. UK '<i>oil market participant</i>')? Regulatory scope <ul style="list-style-type: none">- Is the firm subject to any national prudential requirement?- If yes, please specify regime applicable (calculation of prudential requirements, amount)
Financial information	Select balance sheet items <ul style="list-style-type: none">- Non-current assets<ul style="list-style-type: none">o Property, plant and equipmento Machinery

- Current assets
 - o Inventory (stock)
 - o Cash
 - o Cash equivalents
 - o Current liabilities
 - o Open credit lines
- Non-current liabilities
 - o Bank loans

Information on trading activity

- Class of derivatives the firm trades
 - o Commodity
 - o FX
 - o Equity
 - o Interest rate
 - o Credit
- Commodity derivatives per underlying asset
 - o Oil and oil products
 - o Gas
 - o Power
 - o Coal
 - o Agricultural products
 - o Metals
 - o Freight and other
 - o Emission allowances
- Is trading activity undertaken on own account?
- What is the firm's main business?
- Execution and trading arrangements
Please specify if the firm's trading activity takes place:
 - o Bilaterally (OTC)
 - o On-venue
 - o If on venue If on venue, describe trading arrangements (is the firm member/participant of trading venue, does the firm have direct market access or sponsored market access to any trading venue)
 - o If bilaterally, specify the character of the counterparties (internal / intragroup transactions v external / transactions with third parties)
- Exposure values
Please specify the gross notional amount of full portfolio (by asset class)
 - o Exchange traded derivatives (ETDs)
 - o Centrally cleared OTC derivatives
 - o Forwards settled physically that are not derivatives
- Clearing arrangements
 - o Are the contracts cleared or non-cleared
 - o If the contacts are cleared, describe clearing arrangements (self-clearing, client of general clearing members)
- Information on margin posted
 - o Posted initial margin for full portfolio
 - o of which to central counterparties

	<ul style="list-style-type: none"> - Purpose of transactions <ul style="list-style-type: none"> ○ Contracts entered into for risk mitigation purposes
Solvency	
Liquidity	
Large exposures	