MSC Staff Notice 91-701 (Revised)

CSA DERIVATIVES DATA TECHNICAL MANUAL

July 25, 2024

Introduction

This Notice has been revised to provide market participants with the CSA Derivatives Data Technical Manual (the **Manual**). The Manual includes administrative technical specifications regarding the definition, format, and allowable values for each data element that is required to be reported under amendments published today to MSC Rule 91-507 *Trade Repositories and Derivatives Data Reporting* (the **TR Rule**). The Manual is intended to assist market participants in reporting under the TR Rule when these amendments take effect on July 25, 2025.

Staff of the Canadian Securities Administrators expect to update the Manual on a periodic basis, including to reflect changes in technical specifications by international standard setting organizations and regulatory authorities. We welcome any comments on an ongoing basis.

A draft of the Manual was published on June 9, 2022. A blackline showing the changes from this draft is provided below.

Questions

Please refer any questions to:

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CSA Derivatives Data Technical Manual

Technical specifications for over-the-counter derivatives data reporting

~~April 11, 2022~~

~~Draft~~ July 25, 2024

Version 1.0

Table of Contents

1 Introduction

1.1 Background

The ~~administrative~~ technical specifications in this ~~Draft MSC~~CSA Derivatives Data Technical Manual (the **~~Draft~~Technical Manual**) specify the definition, format, and allowable values for each data element that ~~would be~~is required to be reported under ~~proposed amendments to~~ Manitoba Securities Commission Rule 91-507 *Derivatives: Trade Reporting*, Ontario Securities Commission Rule 91-507 *Derivatives: Trade Reporting*, *Regulation 91-507 respecting Trade Repositories and Derivatives Data Reporting* (Québec) and, in the remaining provinces and territories, Multilateral Instrument 96-101 *Derivatives: Trade Reporting* (collectively, the **TR ~~Rule~~), Rules**) and are sourced primarily from the ~~*CPMI IOSCO*~~*Revised CDE* *Technical Guidance - version 3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)*[1] (the **CDE Technical Guidance**).

The ~~Draft~~Technical Manual is intended to assist market participants in ~~providing informed comments to the proposed~~reporting under amendments to the TR ~~Rule. The MSC expects to finalize the Draft Manual concurrent to publication of the proposed amendments to the TR Rule.~~Rules that are expected to become effective on July 25, 2025.

All terms in the ~~Draft~~Technical Manual that are defined in ~~the~~a TR Rule have the same meaning as in the ~~TR Rule (including terms defined in Appendix A to the TR Rule),~~applicable TR Rule, unless otherwise provided in the ~~Draft~~Technical Manual or unless the context otherwise requires.

Where data elements align with the data elements prescribed by the Commodity Futures Trading Commission (the **CFTC**), the ~~MSC~~Technical Manual has generally adopted the name, definition, format, and allowable values as set out by the CFTC ~~except for terms that needed to be changed to be consistent with the TR Rule. Where additional guidance is necessary for reporting a data element under the TR Rule, we anticipate providing that guidance in a footnote once the Draft Manual is finalized.~~.

~~Following final publication, the MSC expects to update this manual~~It is expected that the Technical Manual will be updated on a periodic basis to reflect updates from the Canadian Securities Administrators (**CSA**) and international updates.

1.1.1 Format of technical specifications

(1) **#:** all data elements are assigned a number for ease of reference. The data element number is referenced throughout the ~~Draft~~Technical Manual and in ~~the appendices~~Appendix A to each of the TR ~~Rule~~Rules.

(2) **Source:** this column contains "CDE", "~~OSC~~CSA", "CFTC" or "~~CFTC.~~ESMA". "CDE" refers to a data element in the CDE Technical Guidance. "CFTC" refers to a data element sourced from the Commodities Futures Trading Commission ~~(CFTC).~~. "ESMA" refers to a data element sourced from the European Securities and Markets Authority.

(3) **Category:** data elements are grouped by topic or category.

(4) **~~Definition~~Data Element Description:** a concise description of the data element that is set out in Appendix A to each of the TR Rules and reproduced in the Technical Manual for convenience. These descriptions are intended to comply with CSA rule drafting standards while substantively aligning with the corresponding detailed explanation.

[1] ~~See~~ See Revised CDE Technical Guidance – version 3 - Harmonisation of critical OTC derivative data elements (other than UTI and UPI~~) – Technical Guidance, April 2018~~), September 2023, ~~https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf~~https://www.leiroc.org/publications/gls/roc_20230929.pdf

~~(4)~~(5) **Detailed Explanation of Data Element:** for CDE data elements, the ~~definition~~explanation is sourced from the CDE Technical Guidance, with footnotes added to provide clarity based on the CFTC's regulations. For ~~"~~CFTC~~"~~ data elements, the ~~definition~~explanation is sourced ~~to the specific~~from the CFTC Technical Specification, with footnotes added to provide clarity. For ESMA data elements, the explanation is sourced from EMIR REFIT validation rules~~/regulations of the CFTC.~~. Data elements sourced from the CFTC and ESMA apply regardless of reporting requirements in the U.S. or Europe. For example, data elements sourced from the CFTC apply to all derivatives that are required to be reported under the TR Rules, as applicable, and not only to swaps under CFTC rules. Further, they apply under the TR Rules regardless of whether the derivative is otherwise required to be reported under CFTC rules.

~~(5)~~(6) **Format:** see Table below that illustrates the meaning of formats used throughout the document.

Format	Content in brief	Additional Explanation	Example(s)
YYYY-MM-DD	**Date**	YYYY = four-digit year MM = two-digit month DD = two-digit day	2015-07-06 (corresponds to 6 July 2015)
YYYY-MM-DDThh:mm:ssZ	**Date and time**	YYYY, MM, DD as above hh = two-digit hour (00 through 23) (am/pm NOT allowed) mm = two-digit minute (00 through 59) ss = two-digit second (00 through 59) T is fixed and indicates the beginning of the time element. Z is fixed and indicates that times are expressed in UTC (Coordinated Universal Time) and not in local time.	2014-11-05T13:15:30Z (corresponds to 5 November 2014, 1:15:30 pm, Coordinated Universal time, or 5 November 2014, 8:15:30 am US Eastern Standard Time)
Num(25,5)	**Up to 25 numerical characters including up to five decimal places**	The length is not fixed but limited to 25 numerical characters including up to five numerical characters after the decimal point. Should the value have more than five digits after the decimal, reporting counterparties should round half-up.	1352.67 12345678901234567890.12345 1234567890123456789012345 ~~12345678901234567890.12345~~ 0 – 20000.25 – 0.257
Num(~~18,0)~~ 5)[2]	**Up to ~~eighteen~~five numerical characters, no decimals are allowed**	The length is not fixed but limited to ~~eighteen~~five numerical characters~~.~~	~~1234567890~~ 12345 123 20
Char(3)	**Three alphanumeric characters**	The length is fixed at three alphanumeric characters.	USD X1X 999
Varchar(25)	**Up to 25 alphanumeric characters**	The length is not fixed but limited at up to 25 alphanumerical characters. No special characters are permitted. If permitted, it would be explicitly stated in the format of the data element.	asgaGEH3268EFdsagtTRCF543 aaaaaaaaaa x
Boolean	**Boolean characters**	Either "True" or "False" or	True / true

[2] Num(5) format is equivalent to Num(5,0) used in this Technical Manual and does not allow decimals.

“true” or “false”[3]	False ~~—~~/ false

Table 1 – Explanation of formats used in the Technical Specification

1.2 Explanation of Certain Data Elements or Categories

1.2.1 Direction of the transaction

The ~~MSC~~Technical Manual requires the reporting of Buyer/Seller or Payer/Receiver for this data element. This is a slightly different approach from that taken in the CDE Technical Guidance, which provides two options for reporting Direction. The reporting counterparty should ~~NOT~~not report both Buyer/Seller and Payer/Receiver for a given transaction, but instead use the reporting method appropriate for the type of instrument reported.

1.2.2 Repeating data elements or leg-based products

Depending on the product being reported and the related market convention, a multi-leg or multi-stream product could be reported using a particular data element more than once. ~~-~~Unless the data element is listed as “leg”, it cannot be reported more than once. For products where the multi-leg or multi-stream concept is not applicable, report values in the designated data element for the first leg (Leg 1) for all fields that are specified as leg-based data elements. For products having two legs where one leg references a fixed value and the other leg references a floating value, Leg 1 elements should refer to the leg that references a fixed value and Leg 2 elements should refer to the leg that references a floating value. For products having two legs where each leg references a floating value respectively, the legs should be ordered based on the alphabetical ordering of the names of the respective underliers. In cases where the names of the respective underliers are the same, but they are differentiated by a tenor, Leg 1 elements should refer to the leg referencing the underlier with the shorter tenor.

1.2.3 Schedules

~~Transactions~~Derivatives involving schedules which specify the details known ~~upfront~~ at the time of execution of the transaction are required to be reported as part of creation data. Fields that require reporting of multiple values in a single field can be reported using a delimiter between the reported values. The choice of delimiter is left to the discretion of the trade repository but the delimiter usage must be the same in all files. Fields that allow multiple values for submission have a standard variable length of 500 characters as the data type regardless of how each trade repository is collecting from their participants. Public dissemination is required for the first 10 values in schedule fields.

~~1.2.4 Lifecycle events~~

~~Because data elements related to lifecycle events are not currently set out in the CDE Technical Guidance, but are required under the TR Rule, the MSC is harmonizing with the CFTC specification until there is a CDE events category.~~

1.2.4 ~~Section~~Actions and Events

Appendix 3.5 illustrates how different ~~lifecycle~~ events should be reported in transaction reporting, position reporting and end-of-day (valuation and collateral) reporting.

[3] Both upper case and lower case are allowed until the ISO 20022 message standard is adopted by CSA.

~~Position reporting is an optional method of lifecycle reporting for transactions that meet the following conditions: they have no fixed expiration date and are in a class of derivatives in which each transaction is fungible. The "Position Reporting" column in section 2 sets out how to report lifecycle events in relation to certain data elements. Where the "Position Reporting" field is blank for a given data element under section 2, this does not preclude that data element from being reported in respect of lifecycle events where transactions meet these conditions. Lifecycle events may be reported at the position level in respect of all relevant data elements where transactions meet these conditions.~~

~~1.2.5~~ Validations

At a minimum, any data elements that are impacted as part of actions and events should be reported. It is at the trade repository's discretion whether other elements should be included for event message types.

Corrections of valuation and collateral are allowed and should be reported using "VALU" and "MARU" action types.

1.2.5 Validations

Validations are generally intended to be the same as the CFTC's as specified in ~~their~~its Part 45 swap data reporting requirements when the ~~MSC~~Technical Manual data element is also required by the CFTC. A trade repository may limit the number of data elements required to be submitted for Action Type TERM, PRTO, and EROR.

Reporting Types:

Transaction = Creation data and Lifecycle Event data: Transaction means entering into, assigning, selling or otherwise acquiring or disposing of a derivative or the novation of a derivative. Each transaction must be reported as a unique derivative under the TR Rules.

Valuation= Valuation Data: Valuation data means data that reflects the current value of the derivative and includes the data in the elements listed in Appendix A under the heading "Data Elements Related to Valuation".

Collateral = Margin Data: Collateral and margin data means data that reflects the current amount of collateral and margin posted or collected as described in the elements listed in Appendix A under the heading "Data Elements Related to Collateral and Margin".

Values:

~~**Reporting Types:**~~

~~Transaction = Creation data~~

~~Valuation= Valuation Data~~

~~Collateral = Margin Data~~

~~**Values:**~~

~~M=Mandatory~~

~~C= Conditional~~

M=Mandatory (The data element is mandatory and any additional validation rules, if specified, must also be followed)

C= Conditional (The data element is required if the conditions set out in the validation rules are fulfilled. Additional validation rules, if specified, must also be followed)

NR= Not Required (The data element is not required to be included in the report)

O= Optional (The data element should be included in the transaction if applicable. Additional validation rules, if specified, may be applied when populated)

Leg-based data elements:

Validations in the Technical Manual included for leg-based data elements are meant to apply to the first leg (Leg 1). However, it should not be presumed that the validations apply similarly to the second leg (Leg 2). This is largely due to the conditionality between leg fields, and the fact that trade repository specific data elements can alter the application of published validations in ways not contemplated in the Technical Manual. Given this, trade repositories may incorporate other validations for leg-level data elements, should they deem it necessary.

A value may be provided where there is an else {blank}. It may be interpreted as "else optional".

Unique Product Identifier~~O= Optional~~

1.2.6

Data elements related to underlying asset:

This set of data elements captures information related to underliers when the information cannot be derived from the UPI. These data elements apply to all asset classes and should support any underliers.

- Data elements 128 and 129 should be used when the UPI Service Provider does not receive the identifier and its source for a particular underlier. In these cases, values for both 'Underlier ID' and 'Underlier ID source' are submitted as 'OTHER' to the UPI service provider.
- Data elements 130 and 131 are necessary to determine the price of an underlier asset or index that cannot be derived from the given UPI.
- Data element 121 is necessary to easily identify the derivative transactions based on crypto assets that cannot be identified from the given UPI.

1.2.7 Other payment fields

The set of data elements related to other payments can be reported multiple times in the case of multiple payments.

1.2.8 Packages

Package identifier should be used by reporting counterparties or entities responsible for reporting as a unique link between reports belonging to the same derivative contract, where the table of fields does not enable submitting the details in only one report and where the package transaction is composed of a combination of derivative contracts that are negotiated together as the product of a single economic agreement.

If a derivative contract ceases to exist, but gives rise to another derivative, those two contracts should be considered individually and not be reported as a package transaction, thus no package identifier should be used to link those reports in such circumstance, while at the same time the field 'Prior UTI' should be reported.

The reporting field 'Package transaction price' and 'Package transaction price currency' should be populated with the relevant price and currency for the entire package transaction rather than the price and currency of the individual components. If the individual components have individual prices and currencies those should be populated in the relevant report in field 'Price' and 'Price currency' in addition to the population of the field 'Package transaction price'.

1.2.9 Position reporting

Position reporting is an optional method of reporting for derivatives that meet the requirements under section 33.1 of the TR Rules. The "Position Reporting guidelines" in section 2.1 sets out how to report lifecycle events in relation to certain data elements. Lifecycle events may be reported at the position level in respect of all relevant data elements where derivatives meet these conditions. Refer to example 4.5 to review how positions are to be reported.

Positions may not be reported without previously reporting the derivatives separately at transaction level. Derivatives at transaction level should be updated to have an appropriate status, so that it is clear that they are no longer open and to avoid double-counting of the derivatives that were included in positions. The reporting counterparty should report the terminations of all the derivatives at transaction level that enter into the position. For new derivatives that are included in the position on the same day, action type "POSC" with no event type should be used. For derivatives that are included in the position on all other days, action type "TERM" and event type "INCP" should be used.

Where a position valuation becomes zero, there are only two possible ways to proceed:

- Termination of the position and reporting of a new one using a different UTI at a later stage. No valuations are reported between the termination of the first position and the creation of the latter.
- Maintaining the position open and reporting a zero contract value on a daily basis.

1.2.10 Prior UTI

Prior UTI should be assigned to the predecessor derivative that has given rise to the reported derivative due to a lifecycle event, in a one-to-one relation between derivatives. This data element is not applicable when reporting many-to-one and many-to-many relations between derivatives (e.g., in the case of a compression). In particular, the prior UTI will be applicable in the following events:

a. Full or partial novation (reported with Action Type: NEWT and Event Type: NOVA and includes Prior UTI);

b. Clearing;

c. Exercise (in the case of swaptions),

d. Allocation (reported with Action Type: NEWT and Event Type: ALOC and includes Prior UTI),

e. Corporate event (in the case of a split).

1.3 Historical Derivatives

Counterparties should not create a new UTI for outstanding derivatives, even if the original UTI is not fully compliant with e.g., new format requirements under the Technical Manual. For existing derivatives that utilize a USI (Unique Swap Identifier), the trade repository can allow for these to be submitted in a separate data element.

All existing derivatives should eventually be updated with the new data requirements and reported using the action field Modify (MODI) and event type Upgrade (UPDT).

2 Technical Specifications

Data Elements Related to Counterparties

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
~~1~~	~~CDE~~	~~Counterparty 1 (reporting counterparty)~~	~~Identifier of the counterparty to an OTC derivative transaction who is fulfilling its reporting obligation via the report in question.~~ ~~In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty.~~ ~~In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.~~ ~~If a trading facility is fulfilling the reporting obligation, the identifier of Counterparty 1 identifies one of the counterparties to the transaction.~~	~~Char(20)~~	~~• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~	~~N~~		~~Transaction- M Collateral -M~~ ~~Valuation -M~~
~~2~~	~~CDE~~	~~Counterparty 2 (non-reporting)~~	~~Identifier of the second counterparty to an OTC derivative transaction.~~ ~~In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty.~~	~~• Char(20) for an LEI code~~ ~~or~~ ~~• Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity4) or~~ ~~• Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law~~	~~• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~ ~~• For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.~~ ~~• An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.~~	~~N~~		~~Transaction- M Collateral -M~~ ~~Valuation -M~~

~~[4] ROC Statement – Individuals Acting in a Business Capacity, ROC Statement – Individuals Acting in a Business Capacity~~

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
~~3~~	~~CFTC~~	~~Counterparty 2 identifier source~~	~~Source used to identify the Counterparty 2.~~	~~Char(4)~~	~~• LEID = Legal Entity Identifier~~ ~~• NPID = Natural Person Identifier, to identify person who are acting as private individuals, not business entities~~ ~~•PLID= An internal identifier code " as non-reporting counterparty identifierif such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.~~	~~N~~		~~Transaction- M Collateral - M~~ ~~Valuation - M~~
~~4~~	~~CDE~~	~~Buyer identifier~~	~~Identifier of the counterparty that is the buyer, as determined at the time of the transaction.~~ ~~A non-exhaustive list of examples of instruments for which this data element could apply are:~~ ~~• most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards)~~ ~~• most options and option-like contracts including swaptions, caps and floors~~ ~~• credit default swaps (buyer/seller of protection)~~ ~~• variance, volatility and correlation swaps~~ ~~• contracts for difference and spreadbets~~ ~~This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.~~	~~• • Char(20) for an LEI code or~~ ~~• Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or~~ ~~• Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law~~	~~• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~ ~~• For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.~~ ~~• An internal identifier code as non-reporting counterparty identifierif such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.~~	~~N~~	~~Where Buyer Identifier is applicable, the buyer/seller determination is made on the net of all position components.~~	~~Transaction- C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]~~ ~~Collateral- NR~~ ~~Valuation- NR~~
~~5~~	~~CDE~~	~~Seller identifier~~	~~Identifier of the counterparty that is the seller as determined at the time of the transaction.~~ ~~A non-exhaustive list of examples of instruments for which this data element could apply are:~~ ~~• most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards)~~ ~~• most options and option-like contracts including swaptions, caps and floors~~ ~~• credit default swaps (buyer/seller of protection)~~ ~~• variance, volatility and correlation swaps~~ ~~• contracts for difference and spreadbets~~ ~~This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.~~	~~• Char(20) for an LEI code or~~ ~~• Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or~~ ~~• Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law~~	~~• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~ ~~• For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.~~ ~~• An internal identifier as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief~~	~~N~~	~~Where Seller Identifier is applicable, the buyer/seller determination is made on the net of all position components.~~	~~Transaction- C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]~~ ~~Collateral- NR~~ ~~Valuation- NR~~

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
					~~from such derivatives data reporting requirements.~~			
~~6~~	~~CDE~~	~~Payer identifier~~ ~~[Payer identifier-Leg 1]~~ ~~[Payer identifier-Leg 2]~~	~~Identifier of the counterparty of the payer leg as determined at the time of the transaction.~~ ~~A non-exhaustive list of examples of instruments for which this~~ ~~• most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps)~~ ~~• foreign exchange swaps, forwards, non-deliverable forwards~~ ~~This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.~~	~~• Char(20) for an LEI code~~ ~~or~~ ~~• Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity~~ ~~or~~ ~~• Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law~~	• ~~ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~ • ~~For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.~~ • ~~An internal identifier as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such reporting requirements.~~	~~N~~	~~Where Payer Identifier is applicable, the payer/receiver determination is made on the net of all position components.~~	~~Transaction- C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]~~ ~~Collateral- NR~~ ~~Valuation- NR~~
~~7~~	~~CDE~~	~~Receiver identifier~~ ~~[Receiver identifier-Leg 1]~~ ~~[Receiver identifier-Leg 2]~~	~~Identifier of the counterparty of the receiver leg as determined at the time of the transaction.~~ ~~A non-exhaustive list of examples of instruments for which this data element could apply are:~~ ~~• most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps)~~ ~~• foreign exchange swaps, forwards, non-deliverable forwards~~ ~~This data element is not applicable to instrument types~~	~~• Char(20) for an LEI code~~ ~~or~~ ~~• Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity~~ ~~or~~	• ~~• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~ • ~~For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.~~	~~N~~	~~Where Receiver Identifier is applicable, the payer/receiver determination is made on the net of all position components.~~	~~Transaction- C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]~~ ~~Collateral- NR~~ ~~Valuation- NR~~

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
			~~covered by data elements Buyer identifier and Seller identifier.~~	~~• Varchar(72). Internal identifier code for a non-reporting counterparty subject to Blocking Law~~	~~• An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such reporting requirements.~~			
~~8~~	~~ESMA~~	~~Broker ID~~	~~In the case a broker acts as intermediary for the counterparty 1 without becoming a counterparty himself, the counterparty 1 shall identify this broker by a unique code.~~	~~• Char(20)~~	~~• LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~	~~N~~		~~NR~~
~~9~~	~~CSA~~	~~Country and Province or Territory of individual (non-reporting counterparty)~~	~~For trades involving a natural person, include the country of the residence of the person. If person residence is Canada, include the province or territory.~~	~~• Char(5)~~	~~Any valid value based on ISO 3166-2.~~	~~N~~		~~NR~~

~~**Date**~~

Data Element Number	Source	Data Element Name	Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element	Format	Values	Made Available to the Public	Validations
1	CDE	Counterparty 1 (reporting counterparty)	Identifier of the reporting counterparty.	Identifier of the counterparty to an OTC derivative transaction[5] who is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. However, if the allocation of the block trade to specific funds does not take place prior to the reporting deadline, then the fund manager executing the transaction on behalf of the fund can be reported as the counterparty. If a trading facility is fulfilling the reporting obligation, the identifier of Counterparty 1 identifies one of the counterparties to the transaction.	Char(20) for an LEI code	• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	N	Transaction- M Collateral -M Valuation -M
2	CDE	Counterparty 2 (non-reporting counterparty)	Identifier of the non-reporting counterparty.	Identifier of the second counterparty[6] to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. However, if the allocation of the block trade to specific funds does not take place prior to the reporting deadline, then the fund manager executing the transaction on behalf of the fund can be reported as the counterparty.	• Char(20) for an LEI code or • Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or • Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law	• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). • For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.	N	Transaction- M Collateral -M Valuation -M
3	CFTC	Counterparty 2 identifier source	Type of Counterparty 2 identifier.	Source used to identify the Counterparty 2.	Char(4)	• LEID = Legal Entity Identifier • NPID = Natural Person Identifier, to identify person who are acting as private individuals, not business entities • PLID = An internal identifier only if (1) Counterparty 2 is subject to a blocking law or consent requirement, (2) the applicable CSA regulatory authority has issued a relief decision to the reporting counterparty relating to blocking laws and consent requirements, and (3) the reporting counterparty is complying with the conditions of the relief decision.	N	Transaction- M Collateral - M Valuation - M

[5] References to "OTC derivative" and "transaction" in CDE data element explanations and in the Appendices to the Technical Manual should be read to mean derivative.
[6] Only one counterparty should be reported. In cases where multiple counterparties are legally responsible as the second counterparty (for example joint and several liability, or solidary liability in Quebec), report only one of the counterparties and use the same counterparty for all continuation data and lifecycle events.

Data Element Number	Source	Data Element Name	Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element	Format	Values	Made Available to the Public	Validations
4	CDE	Buyer identifier	Identifier of the counterparty that is the buyer.	Identifier of the counterparty that is the buyer, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) • most options and option-like contracts including swaptions, caps and floors • credit default swaps (buyer/seller of protection) • variance, volatility and correlation swaps • contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	• Char(20) for an LEI code or • Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or • Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law	• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). • For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.	N	Transaction- C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] Collateral- NR Valuation- NR
5	CDE	Seller identifier	Identifier of the counterparty that is the seller.	Identifier of the counterparty that is the seller as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) • most options and option-like contracts including swaptions, caps and floors • credit default swaps (buyer/seller of protection) • variance, volatility and correlation swaps • contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	• Char(20) for an LEI code or • Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or • Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law	• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). • For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • An internal identifier as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.	N	Transaction- C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] Collateral- NR Valuation- NR

Data Element Number	Source	Data Element Name	Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element	Format	Values	Made Available to the Public	Validations
6	CDE	Payer identifier [Payer identifier–Leg 1] [Payer identifier–Leg 2]	Identifier of the counterparty of the payer leg.	Identifier of the counterparty of the payer leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this • most swaps and swap-like contracts including interest rate swaps[7], credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	• Char(20) for an LEI code or • Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or • Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law	• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). • For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • An internal identifier as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such reporting requirements.	N	Transaction- C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] Collateral- NR Valuation- NR
7	CDE	Receiver identifier [Receiver identifier-Leg 1] [Receiver identifier-Leg 2]	Identifier of the counterparty of the receiver leg.	Identifier of the counterparty of the receiver leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most swaps and swap-like contracts including interest rate swaps[8], credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	• Char(20) for an LEI code or • Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or • Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law	• ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). • For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such reporting requirements.	N	Transaction- C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}; When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] Collateral- NR Valuation- NR
8	ESMA	Broker identifier[9]	Identifier of a broker that acts as an intermediary for Counterparty 1 without becoming a counterparty.	In the case a broker acts as intermediary for the counterparty 1 without becoming a counterparty itself, the counterparty 1 shall identify this broker by legal entity identifier.	Char(20)	• LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/)	N	Transaction- O Collateral - NR Valuation - NR
9	CSA	Country and Province or Territory of Individual (non-reporting counterparty)	If an individual is a non-reporting counterparty, the individual's country of residence and, if the individual's residence is in	If the non-reporting counterparty is an individual, the individual's country of residence and, if the individual's residence is in Canada, the province or territory.	Char(5)	Any valid value based on ISO 3166-2.	N	Transaction- O Collateral - NR Valuation - NR

[7] For fixed-floating interest rate swaps, the payer is the counterparty paying the fixed rate.
[8] For fixed-floating interest rate swaps, the receiver is the counterparty receiving the fixed rate.
[9] The ESMA Data Element Name is "Broker ID".

Data Element Number	Source	Data Element Name	Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element	Format	Values	Made Available to the Public	Validations
			Canada, the province or territory.					
10	CSA	Jurisdiction of Counterparty 1	Each jurisdiction in which Counterparty 1 is: • a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting rules of any jurisdiction of Canada, • a local counterparty under paragraph (b) of the definition of local counterparty in the derivatives data reporting rules of any jurisdiction of Canada, if the non-reporting counterparty is an individual who is a resident of the jurisdiction, and/or • a local counterparty under paragraph (b) of the definition of local counterparty in *Regulation 91-507 respecting Trade Repositories and Derivatives Data Reporting* (Québec) and is a qualified person under section 82 of the *Derivatives Act* (Québec).	Each jurisdiction in which Counterparty 1 is: • a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting rules of any jurisdiction of Canada, • a local counterparty under paragraph (b) of the definition of local counterparty in the derivatives data reporting rules of any jurisdiction of Canada, if the non-reporting counterparty is an individual who is a resident of the jurisdiction, and/or • a local counterparty under paragraph (b) of the definition of local counterparty in *Regulation 91-507 respecting Trade Repositories and Derivatives Data Reporting* (Québec) and is a qualified person under section 82 of the *Derivatives Act* (Québec).[10]	To be determined by the designated/recognized trade repository in coordination with the CSA.	To be determined by the designated/recognized trade repository in coordination with the CSA.	N	Transaction – M Collateral – NR Valuation - NR
11	CSA	Jurisdiction of Counterparty 2	Each jurisdiction in which Counterparty 2 is: • a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting	Each jurisdiction in which Counterparty 2 is: • a local counterparty under paragraph (a) or (c) of the definition of local counterparty in the derivatives data reporting rules of any jurisdiction of Canada, and/or • a local counterparty under paragraph (b) of the definition of local counterparty in *Regulation 91-507 respecting Trade Repositories and Derivatives Data Reporting* (Québec) and is	To be determined by the designated/recognized trade repository in coordination with the CSA.	To be determined by the designated/recognized trade repository in coordination with the CSA.	N	Transaction – M Collateral – NR Valuation – NR

[10] A list of qualified persons is available here: https://lautorite.qc.ca/en/professionals/securities-and-derivatives/regulation-of-derivatives-markets-in-quebec

Data Element Number	Source	Data Element Name	Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element	Format	Values	Made Available to the Public	Validations
			rules of any jurisdiction of Canada, and/or • a local counterparty under paragraph (b) of the definition of local counterparty in *Regulation 91-507 respecting Trade Repositories and Derivatives Data Reporting* (Québec) and is a qualified person under section 82 of the *Derivatives Act* (Québec).	a qualified person under section 82 of the *Derivatives Act* (Québec).				

Data Elements Related to ~~Transactions~~Derivatives

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
~~12~~	~~CDE~~	~~Effective date~~	~~Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.~~	~~YYYY-MM-DD, based on UTC.~~	~~Any valid date based on ISO 8601 Date and time format.~~	~~Y~~	~~Effective date initially reported when position was entered into.~~	~~Transaction- M~~ ~~Collateral- NR~~ ~~Valuation- NR~~
~~13~~	~~CDE~~	~~Expiration date~~	~~Unadjusted date at which obligations under the derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.~~	~~YYYY-MM-DD, based on UTC.~~	~~Any valid date based on ISO 8601 Date and time format.~~	~~Y~~	~~N.A.~~	~~Transaction- M, when populated, the value shall be equal to or later than the value in [Effective date]~~ ~~Collateral- NR~~ ~~Valuation- NR~~
~~14~~	~~CDE~~	~~Execution timestamp~~	~~Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI.~~	~~YYYY-MM-DDThh:mm:ssZ, based on UTC. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission~~	~~Any valid date/time.~~	~~Y~~		~~Transaction- M~~ ~~Collateral- NR~~ ~~Valuation- NR~~

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
				~~starting from the extreme right-hand side (in the order from the least to the most significant).~~				
~~15~~	~~CDE~~	~~Reporting timestamp~~	~~Date and time of the submission of the report to the trade repository.~~	~~YYYY-MM-DDThh:mm:ssZ, based on UTC.~~	~~Any valid date/time.~~	~~N~~		~~Transaction- M, the value shall be equal to or later than the value in [Execution timestamp]~~ ~~Collateral- M~~ ~~Valuation- M~~
~~16~~	~~CDE~~	~~Unique transaction identifier (UTI)~~	~~A unique identifier assigned to all derivatives reported at the transaction or position level which identifies it uniquely throughout its lifecycle and used for all recordkeeping~~	~~Varchar(52)~~	~~ISO 23897 Unique transaction identifier , up to 52 alphanumeric characters.~~ ~~New UTIs should be constructed solely from the upper-case alphabetic characters A–Z or the digits 0–9, inclusive in both cases.~~	~~N~~	~~New UTI created for position~~	~~Transaction- C if [Unique swap identifier (USI)] is not populated, else {blank}~~ ~~Collateral- C if [Initial margin collateral portfolio code] = 'TRANSACTION-LEVEL' and [Unique swap identifier (USI)] is not populated, else {blank}~~ ~~Valuation- C if [Unique swap identifier (USI)] is not populated, else {blank}~~
~~17~~	~~CDE~~	~~Prior UTI (for one-to-one and one-to-many relations between transactions)~~	~~UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions).~~ ~~This data element is not applicable when reporting~~	~~Varchar(52)~~	~~ISO 23897 Unique transaction identifier ,up to 52 alphanumeric characters.~~ ~~New UTIs should be constructed solely from the upper-case alphabetic characters A–Z or the digits 0–9, inclusive in both cases.~~	~~N~~		~~Transaction- C if [Action type] = 'NEWT' and ([Event type] = "NOVAT' or 'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and [Prior USI (for oneto-one and one-to-many relations between~~

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
			~~many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).~~					~~transactions)] is not populated, else {blank}~~ ~~Collateral- NR~~ ~~Valuation- NR~~
~~18~~	~~ESMA~~	~~Subsequent position UTI~~	~~The UTI of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.~~	~~Up to 52 alphanumeric characters, only the he upper-case alphabetic characters A–Z and the digits 0–9 are allowed~~	~~upper-case alphabetic characters A–Z and digits 0–9 allowed~~	~~N~~		~~NR~~
~~19~~	~~CFTC~~	~~Prior USI (for one-to-one and one-to-many relations between transactions)~~	~~Unique swap identifier (USI) assigned to the predecessor transaction that has given rise to the reported transaction due to a ccycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions).~~ ~~This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).~~	~~Varchar(42)~~	~~Refer to: CFTC USI Data Standard~~ ~~Up to 42 alphanumeric characters~~	~~N~~		~~Transaction- C if [Action type] = 'NEWT' and ([Event type] = 'NOVAT' or 'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and [Prior UTI (for oneto-one and one-to-many relations between transactions)] is not populated, else {blank}~~ ~~Collateral- NR~~ ~~Valuation- NR~~
~~20~~	~~CSA~~	~~Inter-affiliate~~	~~Indicate whether the transaction is between two affiliated entities~~	~~Boolean~~	~~•TRUE = contract entered into as an inter-affiliate transaction~~ ~~•FALSE = contract not entered into as an inter-affiliate transaction~~	~~N~~		~~NR~~
~~21~~	~~CFTC~~	~~Submitter identifier~~	~~Identifier of the entity submitting the derivatives data to the trade repository (TR), if reporting of the derivative has been delegated by the reporting counterparty to a third-party service provider, or if a trading facility is reporting the data.~~	~~Char(20)~~	~~LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~	~~N~~		~~Transaction- M~~ ~~Collateral -M~~ ~~Valuation -M~~

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
~~22~~	~~CDE~~	~~Platform identifier~~	~~Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.~~	~~Char(4)~~	~~ISO 10383 segment MIC code.~~ ~~If no trading facility was involved in the transaction:~~ ~~• XOFF, for transactions in listed instruments~~ ~~• XXXX, for transactions in instruments that are not listed in any venue~~ ~~• BILT, if the reporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements.~~	~~Y~~		~~Transaction- C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y'~~ ~~Collateral- NR~~ ~~Valuation- NR~~
~~23~~	~~ESMA~~	~~Master agreement type~~	~~The type of master agreement, if used for the reported transaction.~~	~~Char(4)~~	~~• 'ISDA' - ISDA~~ ~~• 'CDEA' - FIA-ISDA Cleared Derivatives Execution Agreement~~ ~~• 'EUMA' - European Master Agreement~~ ~~• 'FPCA' - FOA Professional Client Agreement~~ ~~• 'FMAT' - FBF Master Agreement relating to transactions on forward financial instruments~~ ~~• 'DERV' - Deutscher Rahmenvertrag für Finanztermingeschäfte (DRV)~~ ~~• 'CMOP' - Contrato Marco de Operaciones Financieras~~ ~~• 'CHMA' - Swiss Master Agreement~~ ~~• 'IDMA' - Islamic Derivative Master Agreement~~ ~~• 'EFMA' - EFET Master Agreement~~ ~~• 'GMRA' - GMRA~~ ~~• 'GMSL' - GMSLA~~ ~~• 'BIAG' - bilateral agreement~~ ~~• Or 'OTHR' if the master agreement type is not included in the above list~~	~~N~~		~~NR~~
~~24~~	~~ESMA~~	~~Master agreement version~~	~~Date of the master agreement version (e.g., 2002, 2006).~~	~~YYYY~~	~~ISO 8601 Date~~	~~N~~		~~NR~~

Data Element Number	Source	Data Element Name	Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element	Format	Values	Made Available to the Public	Validations

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
12	CDE	Effective date[11]	Unadjusted date at which obligations under the derivative come into effect, as provided in the confirmation.	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	Y	Transaction- M Collateral- NR Valuation- NR
13	CDE	Expiration date[12]	Unadjusted date at which obligations under the derivative cease to be effective, as provided in the confirmation.	Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	Y	Transaction- C if UPI.[ReturnorPayoutTrigger] is not 'Contract for Difference (CFD)' else {blank}. When populated, the value shall be equal to or later than the value in [Effective date] Collateral- NR Valuation- NR
14	CDE	Execution timestamp	Date and time of execution of a transaction.	Date and time a transaction was originally executed, resulting in the generation of a new UTI. This data element remains unchanged throughout the life of the UTI.[13]	YYYY-MM-DDThh:mm:ssZ, based on UTC.[14] If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).	Any valid date/time.	Y	Transaction- M Collateral- NR Valuation- NR
15	CDE	Reporting timestamp[15]	Date and time of submission of the report to the trade repository.	Date and time of the submission of the report as reported to the trade repository.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time.	N	Transaction- M, the value shall be equal to or later than the value in [Execution timestamp] Collateral- M Valuation- M

[11] For commodities swaps, report the pricing start date.
[12] For commodities swaps, report the pricing end date.
[13] For cleared derivatives, the execution timestamp is the date and time when the clearing agency accepts the original derivative for clearing.
[14] Both the date and time portion are required to be reported.
[15] Reporting timestamp (#15) is recorded and reported by the submitter.

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
16	CDE	Unique transaction identifier (UTI)	Unique identifier that identifies a derivative or position throughout its lifecycle.	A unique identifier assigned at the transaction or position level which identifies them uniquely throughout their lifecycle and used for all recordkeeping and reporting.	Varchar(52)	ISO 23897 Unique transaction identifier, up to 52 alphanumeric characters. New UTIs should be constructed solely from the upper-case alphabetic characters A–Z or the digits 0–9, inclusive in both cases. UTI is comprised of the LEI of the generating entity and a unique alphanumeric code.	N	Transaction- M Collateral- C if [Initial margin collateral portfolio code] = 'TRANSACTION-LEVEL', else {blank} Valuation- M
17	CDE	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI assigned to a derivative before the occurrence of a lifecycle event that resulted in the current derivative.	UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).	Varchar(52)	ISO 23897 Unique transaction identifier, up to 52 alphanumeric characters. New UTIs should be constructed solely from the upper-case alphabetic characters A–Z or the digits 0–9, inclusive in both cases.	N	Transaction- C if [Action type] = 'NEWT' and ([Event type] = ''NOVAT' or 'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and [Prior USI (for one-to-one and one-to-many relations between transactions)] is not populated, else {blank} Collateral- NR Valuation- NR
18	ESMA	Subsequent position UTI	UTI of the position in which a derivative is included.	The UTI of the position in which a derivative is included. This field is applicable only for the reports related to the termination of a derivative due to its inclusion in a position.	Up to 52 alphanumeric characters, only the upper-case alphabetic characters A–Z and the digits 0–9 are allowed	Upper-case alphabetic characters A–Z and digits 0–9 allowed	N	Transaction – C if ([Action type] = 'POSC') or ([Action type] = 'TERM' and [Event type] = 'INCP'), else {blank} Collateral – NR Valuation - NR
19	CFTC	Prior USI (for one-to-one and one-to-many relations between transactions)	Unique swap identifier (USI) assigned to a derivative before the occurrence of a lifecycle event that resulted in the current derivative.	Unique swap identifier (USI) assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).	Varchar(42)	Refer to: CFTC USI Data Standard Up to 42 alphanumeric characters	N	Transaction- C if [Action type] = 'NEWT' and ([Event type] = 'NOVAT' or 'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and [Prior UTI (for one-to-one and one-to-many relations between transactions)] is not populated, else {blank} Collateral- NR Valuation- NR

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
20	CSA	Inter-affiliate indicator	Indicator of whether the derivative is between two affiliated entities.	Indicate whether the derivative is between two affiliated entities.	Boolean	•TRUE = contract entered into as an inter-affiliate transaction •FALSE = contract not entered into as an inter-affiliate transaction	N	Transaction – M Collateral – NR Valuation - NR
21	CFTC	Submitter identifier	Identifier of the entity submitting derivatives data to the trade repository.	Identifier of the entity submitting the data to the swap data repository.[16] The submitter identifier will be the same as the reporting counterparty or swap execution facility (SEF),[17] unless they use a third-party service provider to submit the data to SDR in which case, report the identifier of the third-party service provider.	Char(20)	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	N	Transaction- M Collateral -M Valuation -M
22	CDE	Platform identifier	Identifier of the trading facility on which the transaction was executed.	Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.	Char(4)	ISO 10383 Segment Market Identifier Code.[18] If no trading facility was involved in the transaction: • XOFF, for transactions in listed instruments • XXXX, for transactions in instruments that are not listed in any venue • BILT, if the reporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements.	Y	Transaction- C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y' Collateral- NR Valuation- NR
23	CSA	Platform anonymous execution indicator	Indicator of whether the transaction was executed anonymously on a trading facility.	Indicator of whether the transaction was executed anonymously on a trading facility.	Boolean	• True = transaction was executed anonymously on a platform • False = transaction was not executed anonymously on a platform or not applicable	N	Transaction – M Collateral – NR Valuation - NR
24	ESMA	Master agreement type	Type of master agreement.	Reference to the master agreement type under which the counterparties concluded a derivative.	Char(4)	• 'ISDA' - ISDA • 'CDEA' - FIA-ISDA Cleared Derivatives Execution Agreement • 'EUMA' - European Master Agreement • 'FPCA' - FOA Professional Client Agreement • 'FMAT' - FBF Master Agreement relating to transactions on forward financial instruments • 'DERV' - Deutscher Rahmenvertrag für Finanztermingeschäfte (DRV) • 'CMOP' - Contrato Marco de Operaciones Financieras	N	Transaction – M Collateral – NR Valuation - NR

[16] References to "swap data repository" or "SDR" in CFTC data element explanations should be read to mean designated / recognized trade repository.
[17] References to "swap execution facility" or "SEF" in CFTC data element explanations should be read to mean derivatives trading facility / facility or platform for trading derivatives.
[18] Where the Segment MIC does not exist, use the Operating MIC.

~~Number~~	~~Source~~	~~Data Element Name~~	~~Definition for Data Element~~	~~Format~~	~~Values~~	~~Public Disseminated~~	~~Position Reporting~~	~~Validations~~
						• 'CHMA' - Swiss Master Agreement • 'IDMA' - Islamic Derivative Master Agreement • 'EFMA' - EFET Master Agreement • 'GMRA' - GMRA • 'GMSL' - GMSLA • 'BIAG' - bilateral agreement • Or 'OTHR' if the master agreement type is not included in the above list		
25	ESMA	Master agreement version	Year of the master agreement version.	Reference to the year of the master agreement (e.g. 1992, 2002) relevant to the reported derivative, if applicable.	YYYY	ISO 8601 Date in the format YYYY	N	Transaction – C if [Master agreement type] is populated with a value different from 'BIAG' or 'OTHR', this field shall be populated. Collateral – NR Valuation – NR

Data Elements Related to Notional Amounts and Quantities

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	~~Format~~Detailed Explanation of Data Element	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~25~~26	CDE	Notional amount[19] [Notional amount-Leg 1] [Notional amount-Leg 2]	~~For~~ Notional amount for each leg of ~~the transaction, where applicable:~~ ~~- for OTC~~ a derivative ~~transactions~~ : • if the derivative is negotiated in a monetary ~~amounts~~amount, the amount specified in the ~~contract.~~ ~~- for OTC~~ derivative ~~transactions~~. • if the derivative is negotiated in a non-monetary ~~amounts, refer~~amount, convert to ~~Appendix 3.1 for converting notional amounts for non-~~a monetary ~~amounts.~~ ~~In addition:~~ amount. ~~• For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element.~~ ~~• For OTC foreign exchange options, in addition to this data element,~~	For each leg of the transaction, where applicable: - for OTC derivative transactions negotiated in monetary amounts, the amount specified in the contract. - for OTC derivative transactions negotiated in non-monetary amounts, refer to Appendix 3.1 for converting notional amounts for non-monetary amounts. • For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element. ~~Num(25,5)~~ • For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount. • For amendments or lifecycle events[20], the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events);	Num(25,5)~~Any value greater than or equal to zero.~~	~~Y~~Any value (Negative values are only allowed for commodity derivatives when applies, e.g. to account for the cost of storage.)[21]	~~The notional amount is calculated as the net of buyer/seller or payer/receiver position components.~~Y	Transaction- FX M, if UPI.[Instrument type] = 'Option', the value shall match the value in [Call amount] or [Put amount] Transaction – CR/FX/CO/EQ - M Collateral- NR Valuation- NR

[19] Notional amount for CDS should reflect the gross amount and not the net amount after reflecting version incrementing due to a credit event.
[20] In the case of a lifecycle event that is a full termination before the maturity date, the full terminated value should be reported in the notional data element.
[21] "99999999999999999999.99999" is accepted when the value is not available. 25 numerical characters including decimals.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	~~Format~~Detailed Explanation of Data Element	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~the amounts are reported using the data elements Call amount and Put amount. • For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events); • Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.~~	• Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.				
~~26~~27	CDE	Notional currency [Notional currency-Leg 1] [Notional currency-Leg 2]	For each leg of a derivative, the ~~transaction, where applicable:~~ currency ~~in which~~of the notional amount ~~is denominated.~~.	For each leg of the transaction, where applicable: currency in which the notional amount is denominated. ~~Char(3)~~	Char(3)~~Currencies included in ISO 4217 Currency codes.~~	Currencies included in ISO 4217 Currency codes. ~~Y~~	Y	Transaction - M, if UPI.[Instrument type] = 'Option', the value shall match the value in [Call ~~amount~~currency] or [Put ~~amount]~~ currency] Collateral - NR Valuation - NR
~~27~~28	CDE	Call amount ~~[Call amount-Leg 1]~~ ~~[Call amount-Leg 2]~~	~~For foreign exchange options, the monetary~~Monetary amount that ~~the option gives~~a person or company has the right to buy under an option.	~~Num(25,5)~~For foreign exchange options, the monetary amount that the option gives the right to buy.	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero. ~~N~~	~~The call amount is calculated as the sum of all call amounts included in the position.~~N	Transaction ~~–~~ FX C if UPI.[Instrument type] = 'Option', ~~else {blank}~~ at least one is required: ([Call amount] or [Put amount]) Transaction – CR/EQ/IR/CO – NR Collateral - NR Valuation NR
~~28~~29	CDE	Call currency ~~[Call currency-Leg 1]~~ ~~[Call currency-Leg 2]~~	~~For foreign exchange options,~~Currency of the ~~currency in which the Call~~call amount ~~is denominated.~~of an option.	For foreign exchange options, the currency in which the Call amount is denominated. ~~Char(3)~~	Char(3)~~Currencies included in ISO 4217 Currency codes.~~	Currencies included in ISO 4217 Currency codes. ~~N~~	N	Transaction ~~–~~ FX C if [Call amount] is populated, else {blank} Transaction – CR/EQ/IR/CO – NR Collateral - NR Valuation - NR
~~29~~30	CDE	Put amount ~~[Putl amount-Leg 1]~~ ~~[Put amount-Leg 2]~~	~~For foreign exchange options, the monetary~~Monetary amount that ~~the option gives~~a person or company has the right to sell~~.~~ under an option.	For foreign exchange options, the monetary amount that the option gives the right to sell. ~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero. ~~N~~	~~The put amount is calculated as the sum of all put amounts included in the position.~~N	Transaction - FX C if UPI.[Instrument type] = 'Option', ~~else {blank}~~ at least one is required:([Call amount] or [Put amount]) Transaction – CR/EQ/IR/CO – NR Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	~~Format~~Detailed Explanation of Data Element	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~30~~31	CDE	Put currency ~~[Put currency-Leg 1]~~ ~~[Put currency-Leg 2]~~	~~For foreign exchange options,~~Currency of the ~~currency in which the Put~~put amount ~~is denominated.~~of an option.	For foreign exchange options, the currency in which the Put amount is denominated.~~Char(3)~~	Char(3)~~Currencies included in ISO 4217 Currency codes.~~	Currencies included in ISO 4217 Currency codes.~~N~~	N	Transaction ~~–~~ – FX C if [~~Call~~Put amount] is populated, else {blank} Transaction – CR/EQ/IR/CO – NR Collateral - NR Valuation - NR
~~31~~32	CFTC	Notional quantity [Notional quantity-Leg 1] [Notional quantity-Leg 2]	For each leg of ~~the transaction, where applicable, for~~a derivative ~~transactions~~ negotiated in a non-monetary ~~amounts with~~amount, the fixed notional quantity for each schedule period ~~(e.g., 50 barrels per month).~~ ~~The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.~~	For each leg of the swap transaction[22] where applicable, for swap transactions negotiated in non-monetary amounts, the fixed notional quantity for each schedule period (i.e., 50 barrels per month). The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~The notional quantity is calculated as the net of buyer/seller position components' notional quantity.~~N	Transaction – CO O Transaction – IR/FX/CR/EQ – NR Collateral - NR Valuation - NR
~~32~~33	CFTC	Quantity frequency[23] [Quantity frequency-Leg 1] [Quantity frequency-Leg 2]	~~The rate at~~Period for which the quantity is quoted ~~on the swap.~~ ~~e.g., hourly, daily, weekly, monthly.~~	For each leg of the swap transaction where applicable, the rate at which the quantity is quoted on the transaction. e.g., hourly, daily, weekly, monthly.~~Char(4)~~	Char(4)~~• HOUR = Hourly~~ ~~• DAIL = Daily~~ ~~• WEEK = Weekly~~ ~~• MNTH = Monthly~~ ~~•~~ ~~• ONDE = OnDemand~~ ~~• YEAR = Yearly~~ ~~• EXPI = End of term~~ ~~• ADHO = Ad hoc which applies when payments are irregular~~	~~N~~• HOUL = Hourly • DAIL = Daily • WEEK = Weekly • MNTH = Monthly • ONDE = OnDemand • YEAR = Yearly • EXPI = End of term • ADHO = Ad hoc which applies when payments are irregular	N	Transaction - CO C if [Notional quantity] is populated, else {blank} Transaction – IR/FX/CR/EQ - NR Collateral - NR Valuation - NR
~~33~~34	CFTC	Quantity frequency multiplier [Quantity frequency multiplier-Leg 1] [Quantity frequency multiplier-Leg 2]	~~The number~~Number of ~~time units for~~periods of the ~~Quantity~~quantity frequency.	For each leg of the swap transaction where applicable, the number of time units for the Quantity frequency.~~Num(3,0)~~	Num(3,0)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	N	Transaction - CO C if [Quantity frequency] ≠ 'ONDE' or 'ADHO', else {blank} Transaction – IR/FX/CR/EQ - NR Collateral - NR Valuation - NR

[22] References to "swap" and "swap transaction" in CFTC data element explanations should be read as derivative.
[23] To represent quarterly, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '3'. For semi-annual, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '6'.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	~~Format~~Detailed Explanation of Data Element	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~34~~35	CDE	Quantity unit of measure [Quantity unit of measure-Leg 1] [Quantity unit of measure-Leg 2]	For each leg of a derivative, the ~~transaction, where applicable:~~ unit of measure ~~in which~~of the ~~Total~~total notional quantity and ~~Notional~~notional quantity ~~are expressed.~~.	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.~~Char(4)~~	Char(4)~~ISO 20022: UnitOfMeasureCode codeset~~	~~N~~ISO 20022: UnitOfMeasureCode codeset or other TR approved UOM codeset	N	Transaction – EQ/CO M Transaction – IR/FX/CR - NR Collateral - NR Valuation - NR
~~35~~36	CDE	Total notional quantity [Total notional quantity-Leg 1] [Total notional quantity-Leg 2]	For each leg of a derivative, the ~~transaction, where applicable:~~ aggregate ~~Notional~~notional quantity of the underlying ~~asset~~interest for the term of the ~~transaction. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.~~derivative.	For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	~~N~~Any value greater than or equal to zero.[24]	~~The total notional quantity is calculated as the net of buyer/seller position components' total notional quantity.~~N	Transaction – EQ/CO M Transaction – IR/FX/CR - NR Collateral - NR Valuation - NR
~~36~~	~~CDE~~	~~Notional amount schedule - notional amount in effect on associated effective date~~ ~~[Notional amount in effect on associated effective date-Leg 1]~~ ~~[Notional amount in effect on associated effective date-Leg 2]~~	~~For each leg of the transaction, where applicable:~~ ~~for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Notional amount which becomes effective on the associated unadjusted effective date.~~ ~~The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule.~~ ~~This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.~~	~~Num(25,5)~~	~~Any value greater than or equal to zero.~~	~~N~~		~~Transaction - IR C if UPI.[Notional schedule] ≠ 'Constant', else {blank}~~ ~~Collateral - NR~~ ~~Valuation - NR~~
37	CDE	Notional quantity schedule - Unadjusted date on which the associated notional quantity becomes effective [Effective date of the notional quantity-Leg 1] [Effective date of the notional quantity-Leg 2]	~~For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in nonmonetary amounts with a Notional quantity schedule The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule.~~ For each notional quantity set out in a schedule, the date (unadjusted for business day convention) on which the notional quantity becomes effective. ~~This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure~~	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in nonmonetary amounts with a Notional quantity schedule. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. ~~YYYY-MM-DD, based on UTC.~~The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure.	~~Any valid date~~YYYY-MM-DD, based on ~~ISO 8601 Date and time format~~UTC.	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction C if [Notional quantity schedule - notional quantity in effect on associated effective date] is populated, else {blank} Collateral – NR Valuation - NR

[24] "99999999999999999999.99999" is accepted when the value is not available. 25 numerical characters including decimals.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	~~Format~~Detailed Explanation of Data Element	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
38	CDE	Notional quantity schedule - Unadjusted end date of the notional quantity [End date of the notional quantity-Leg 1] [End date of the notional quantity -Leg 2]	~~For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in nonmonetary amounts with a Notional quantity schedule~~ For each notional quantity set out in a schedule, the end date (unadjusted for business day convention) of the notional quantity.~~The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure~~	~~YYYY-MM-DD, based on UTC.~~For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in nonmonetary amounts with a Notional quantity schedule. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure.	~~Any valid date~~YYYY-MM-DD, based on ~~ISO 8601 Date and time format~~UTC.	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction – CO C if [Notional quantity schedule - notional quantity in effect on associated effective date] is populated, else {blank} Collateral – NR Valuation - NR
39	CDE	Notional quantity schedule - Notional quantity in effect on associated effective date [Notional quantity in effect on associated effective date-Leg 1] [Notional quantity in effect on associated effective date-Leg 2]	~~For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in nonmonetary amounts with a Notional quantity schedule The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule.~~ Each notional quantity, as set out in a schedule, in effect from the date referred to in Data Element Number 37 to the date referred to in Data Element Number 38.~~This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure.~~	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule • Notional quantity which becomes effective on the associated unadjusted effective date. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	N	Transaction – CO O Transaction – CR/IR/FX/EQ – NR Collateral - NR Valuation - NR
40	CDE	Notional amount schedule - notional amount in effect on associated effective date [Notional amount in effect on associated effective date-Leg 1] [Notional amount in effect on associated effective date-Leg 2]	~~For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: •Notional amount which becomes effective on the associated unadjusted effective date. The initial notional amount and associated unadjusted effective and end dates are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent.~~ Each notional amount, as set out in a schedule, in effect from the date referred to in Data Element Number 41 to the date referred to in Data Element Number 42.~~The currency of the varying notional amounts in the schedule is reported in Notional currency.~~	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Notional amount which becomes effective on the associated unadjusted effective date. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	~~N~~Any value based on ISO 20022 : Derivative/NotionalCurrencyAndAmount	N	Transaction - IR C if UPI.[Notional schedule] ≠ 'Constant', else {blank} The number of notional amount values must equal the number of start and end date intervals. Transaction – CR/FX/CO/EQ - O Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	~~Format~~Detailed Explanation of Data Element	FormatValues	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
41	CDE	Notional amount schedule - unadjusted effective date of the notional amount [Effective date of the notional amount-Leg 1] [Effective date of the notional amount-Leg 2]	For each ~~leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a~~ notional amount set out in a schedule~~:~~ ~~• Unadjusted~~ , the date (unadjusted for business day convention) on which the ~~associated~~ notional amount becomes effective ~~This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency~~.	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Unadjusted date on which the associated notional amount becomes effective This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.~~YYYY-MM-DD, based on UTC.~~	~~Any valid date~~YYYY-MM-DD, based on ~~ISO 8601 Date and time format~~UTC.	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else {blank} The number of date values must equal the number of notional amount values. Collateral - NR Valuation - NR
42	CDE	Notional amount schedule - unadjusted end date of the notional amount [End date of the notional amount-Leg 1] [End date of the notional amount-Leg 2]	~~For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule:~~ ~~• Unadjusted end date of the notional amount (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).~~ ~~This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency~~For each notional amount set out in a schedule, the end date (unadjusted for business day convention) of the notional amount.	~~YYYY-MM-DD, based on UTC.~~For each leg of the transaction, where applicable:for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Unadjusted end date of the notional amount (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	~~Any valid date~~YYYY-MM-DD, based on ~~ISO 8601 Date and time format~~UTC.	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else {blank} The number of date values must equal the number of notional amount values. Collateral - NR Valuation - NR

Data Elements Related to Prices

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
43	CDE	Exchange rate[25]	Exchange rate between ~~the two~~2 different currencies specified in the ~~OTC~~ derivative ~~transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency.~~ ~~In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426.~~.	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Forward exchange rate should be reported.~~Num(18,13)~~	Num(18,13)~~Any value greater than zero.~~	~~N~~Any value greater than zero.	N	Transaction – FX ~~–~~ – M Transaction – IR/CR/CO/EQ - NR Collateral ~~–~~ – NR Valuation ~~–~~ – NR

[25] For FX, forward exchange rate would be reported in this data element.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
44	CDE	Exchange rate basis [Exchange rate basis-Leg 1] [Exchange rate basis-Leg 2]	Currency pair and order in which the exchange rate is denominated~~, expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426.~~.	~~Char(3)/Char(3); [Unit currency/Quoted currency], without restricting the currency~~ Currency pair ~~ordering (i.e.,~~and order in which the exchange rate ~~basis may be~~is denominated, expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR ~~or~~, USD is the unit currency and EUR~~/USD~~ is the quoted currency, USD 1 = EUR 0.9426.	~~Any pair of currencies included in ISO 4217.~~Char(3)/Char(3); [Unit currency/Quoted currency], without restricting the currency pair ordering (i.e., the exchange rate basis may be USD/EUR or EUR/USD.	~~N~~Any pair of currencies included in ISO 4217.	N	Transaction – FX ~~–~~ - M Transaction – IR/CR/CO/EQ - NR Collateral ~~–~~ - NR Valuation ~~–~~ - NR
45	CDE	Fixed rate [Fixed rate-Leg 1] [Fixed rate-Leg 2]	For each leg of ~~the transaction, where applicable: for OTC~~a derivative ~~transactions~~ with periodic payments, ~~per annum~~the annual rate of the fixed leg~~(s)~~.	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).~~Num(11,10)~~	Num(11,10)~~Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)~~	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)~~Y~~	Y	Transaction ~~–~~ - CR C if [Spread] is not populated and [Other payment type] ≠ 'UFRO', and ~~[Post-priced swap indicator] = 'False', and~~ UPI.[Instrument type] ≠ 'Option', else {blank} Transaction - IR C if [Spread] is not populated ~~and [Post-priced swap indicator] = 'False', [~~and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction - CO C if [Price] or [Spread] is not populated and ~~[Post-priced swap indicator] = 'False', and~~ UPI.[Instrument type] ≠ 'Option', else {blank} Transaction – FX/EQ - NR Collateral - NR Valuation - NR
46	CDE	Price[26]	Price specified in the derivative. ~~Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions.~~ ~~For commodity fixed/float swaps and similar products with periodic payments, this data element refers to the fixed price of the fixed leg(s).~~ ~~For commodity and equity forwards and similar products, this data element refers to the~~	Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions. For commodity fixed/float swaps and similar products[27] with periodic payments, this data element refers to the fixed price of the fixed leg(s). For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset. For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference	• ~~Any value,~~Num(18,13), if Price notation = 1 • ~~Any value expressed as decimal (e.g., 0.0257 instead of 2.57%),~~Num(11,10), if Price notation = 3	~~Y~~• Any value, if Price notation = 1 • Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Price notation = 3	~~-VWAP~~Y	Transaction - EQ C if [Spread] is not populated ~~and [Post-priced swap indicator] = 'False'~~, and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction - CO C if ([Fixed rate] or [Spread] is not populated~~) and [Post-priced swap indicator] = 'False',~~), and UPI.[Instrument type] ≠ 'Option', else {blank}

[26] While Price (#46) captures the prices at which counterparties negotiate contracts, market prices are reflected in the valuation amounts.
[27] References to "product" in CDE data element explanations should be read to mean derivative.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~forward price of the underlying or reference asset.~~ ~~For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset.~~ ~~For contracts for difference and similar products, this data element refers to the initial price of the underlier.~~ ~~This data element is not applicable to:~~ ~~• Interest rate swaps and forward rate agreements, as it is understood that the information included in the data elements Fixed rate and Spread may be interpreted as the price of the transaction.~~ ~~• Interest rate options and interest rate swaptions as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction.~~ ~~• Commodity basis swaps and the floating leg of commodity fixed/float swaps as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction.~~ ~~• Foreign exchange swaps, forwards and options, as it is understood that the information included in the data elements Exchange rate, Strike price, and Option premium may be interpreted as the price of the transaction.~~ ~~• Equity options as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction.~~ ~~• Credit default swaps and credit total return swaps, as it is understood that the information~~	asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier. This data element is not applicable to: • Interest rate swaps and forward rate agreements, as it is understood that the information included in the data elements Fixed rate and Spread may be interpreted as the price of the transaction. • Interest rate options and interest rate swaptions as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Commodity basis swaps as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction. • Foreign exchange swaps, forwards and options, as it is understood that the information included in the data elements Exchange rate, Strike price, and Option premium may be interpreted as the price of the transaction. • Equity options as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Credit default swaps and credit total return swaps, as it is understood that the information included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction. • Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. Where the price is not known when a new transaction is reported, the price is updated as it becomes available. For transactions that are part of a package, this data element contains the price of the component transaction where applicable. ~~•~~ ~~Num(18,13), if Price notation = 1~~ ~~• Num(11,10), if Price notation = 3~~				Transaction – IR/FX/CR - NR Collateral – NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction.~~ ~~• Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction.~~ ~~Where the price is not known when a new transaction is reported, the price is updated as it becomes available.~~ ~~For transactions that are part of a package, this data element contains the price of the component transaction where applicable.~~					
47	CDE	Price currency	Currency in which the price is denominated. ~~Price currency is only applicable if Price notation = 1.~~	Currency in which the price is denominated. Price currency is only applicable if Price notation = 1. ~~Char(3)~~	Char(3)~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217. ~~Y~~	Y	Transaction - EQ/CO C if [Price notation] = '1', else {blank} Transaction – IR/FX/CR - NR Collateral - NR Valuation - NR
48	CDE	Price notation	Manner in which the price is expressed.	Manner in which the price is expressed. ~~Char(1)~~	Char(1)~~• 1 = Monetary amount • 3 = Decimal~~	• 1 = Monetary amount • 3 = Decimal~~Y~~	Y	Transaction - EQ/CO C if [Price] is populated, else {blank} Transaction – IR/FX/CR - NR Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
49	CDE	Price unit of measure	Unit of measure in which the price is expressed.	Unit of measure in which the price is expressed.	Char(4)	ISO 20022: UnitOfMeasureCode codeset or other TR approved UOM codeset	N	Transaction - EQ/CO C if [Price] is populated, else {blank} Transaction – IR/FX/CR - NR Collateral - NR Valuation - NR
50	CDE	Price schedule - unadjusted effective date of the price	For each price set out in a schedule, the date (unadjusted for business day convention) on which the price becomes effective.	For OTC derivative transactions with prices varying throughout the life of the transaction: • Unadjusted effective date of the price. Price schedule is only applicable if the price varies per schedule. The currency, notation, and unit of measure for the varying prices in the schedule are reported in Price currency, Price notation, and Price unit of measure data elements.	YYYY-MM-DD, based on UTC	Any valid date based on ISO 8601 Date and time format.	N	Transaction - EQ/CO C if [Price schedule - price] is populated, else {blank} Transaction – CR/IR/FX – NR Collateral - NR Valuation - NR
51	CDE	Price schedule - unadjusted end date of the price	For each price set out in a schedule, the end date (unadjusted for business day convention) of the price.	For OTC derivative transactions with prices varying throughout the life of the transaction: • Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). Price schedule is only applicable if the price varies per schedule. The currency, notation, and unit of measure for the varying prices in the schedule are reported in Price currency, Price notation, and Price unit of measure data elements.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N	Transaction - EQ/CO C if [Price schedule - price] is populated, else {blank} Transaction – CR/IR/FX – NR Collateral – NR Valuation - NR
~~49~~52	CDE	Price ~~unit of measure~~schedule - price	~~Unit of measure in which the price is expressed.~~Each price, as set out in a schedule, in effect from the date referred to in Data Element Number 50 to the date referred to in Data Element Number 51.	For OTC derivative transactions with prices varying throughout the life of the transaction: • Price in effect between the unadjusted effective date and unadjusted end date inclusive. Price schedule is only applicable if the price varies per schedule. The currency, notation, and unit of measure for the varying prices in the schedule are reported in Price currency, Price notation, and Price unit of measure data elements.~~Char(4)~~	~~ISO 20022: UnitOfMeasureCode codeset~~• Num(18,13), if Price notation = 1 • Num(11,10), if Price notation = 3	~~N~~• Any value greater than zero, if Price notation = 1 • Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Price notation = 3	N	Transaction - EQ/~~CO~~ C if [Price] or [Spread] is not populated, and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction – CO C if ([Price], [Fixed rate], or [Spread] is not populated) and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction – CR/IR/FX – NR Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~50~~53	CDE	Spread[28] [Spread-Leg 1] [Spread-Leg 2]	~~For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g.,~~ For each leg of a derivative, the specified spread on the reference price. ~~interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),~~ ~~• spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). For example, USD-LIBOR-BBA plus .03 or WTI minus USD 14.65; or~~ ~~• difference between the reference prices of the two floating leg indexes. For example, the 9.00 USD "Spread" for a WCS vs. WTI basis swap where WCS is priced at 43 USD and WTI is priced at 52 USD.~~	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), • spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). For example, USD-LIBOR-BBA plus .03 or WTI minus USD 14.65; or • difference between the reference prices of the two floating leg indexes. For example, the 9.00 USD "Spread" for a WCS vs. WTI basis swap where WCS is priced at 43 USD and WTI is priced at 52 USD. ~~• Num(18,13), if Spread notation = 1~~ ~~• Num(11,10), if Spread notation = 3~~ ~~• Num(5), if Spread notation = 4~~	• ~~Any value,~~Num(18,13), if Spread notation = 1 • ~~Any value expressed as decimal (e.g., 0.0257 instead of 2.57%),~~Num(11,10), if Spread notation = 3 ~~• Any integer value expressed in basis points (e.g., 257 instead of 2.57%),~~ • Num(5), if Spread notation = 4	~~Y~~• Any value, if Spread notation = 1 • Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Spread notation = 3 • Any integer value expressed in basis points (e.g., 257 instead of 2.57%), if Spread notation = 4	~~Volume Weighted Average Spread~~Y	Transaction - CR C if [Fixed rate] is not populated and [Other payment type] ≠ 'Upfront ~~paymentUFRO', and [Post-priced swap indicator] = 'False'~~payment UFRO', and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction - IR C if [Fixed rate] is not populated ~~and [Post-priced swap indicator] = 'False'~~, and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction - EQ C if [Price] is not populated, and ~~[Post-priced swap ndicator] = 'False', and~~ UPI.[Instrument type] ≠ 'Option', else {blank} Transaction ~~-~~– CO C if [Price] or [Fixed rate] is not populated ~~and [Post-priced swap indicator] = 'False'~~, and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction – FX - NR Collateral ~~-~~– NR Valuation ~~-~~– NR
~~51~~54	CDE	Spread currency [Spread currency-Leg 1] [Spread currency-Leg 2]	For each leg of a derivative, the ~~transaction, where applicable:~~ currency in which ~~the~~a spread is denominated. ~~This data element is only applicable if Spread notation = 1.~~	For each leg of the transaction, where applicable: the currency in which the spread is denominated. This data element is only applicable if Spread notation = 1.~~Char(3)~~	Char(3)~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217.~~Y~~	Y	Transaction ~~-~~– CR/IR/EQ/CO C if [Spread notation] = '1', else {blank} Transaction – FX - NR Collateral ~~-~~– NR Valuation - NR

[28] For equity swaps, portfolio swaps, and contract for difference (CFDs), report the weighted overall spread for the basket instead of individual legs.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~52~~55	CDE	Spread notation [Spread-Leg 1] [Spread-Leg 2]	For each leg of a derivative, the ~~transaction, where applicable:~~ manner in which ~~the~~a spread is expressed.	For each leg of the transaction, where applicable: the manner in which the spread is expressed.~~Char(1)~~	Char(1)~~• 1 = Monetary amount~~ ~~• 3 = Decimal~~ ~~• 4 = Basis points~~	• 1 = Monetary amount • 3 = Decimal • 4 = Basis points~~Y~~	Y	Transaction - CR/IR/EQ/CO C if [Spread] is populated, else {blank} Transaction – FX - NR Collateral - NR Valuation - NR
~~53~~56	CDE	Strike price	~~• For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option.~~ ~~• For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency.~~ For a derivative that is an option, the price at which the owner of the option can buy or sell the underlying interest of the option.~~In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available.~~ ~~• For volatility and variance swaps and similar products, the volatility strike price is reported in this data element.~~	• For options other than FX[29] options, swaptions and similar products, the price at which the owner of an option can buy or sell the underlying asset of the option. • For FX options, the exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available. • For volatility and variance swaps and similar products, the volatility ~~• Num(18,13), if Strike price notation = 1~~ ~~• Num(11,10), if Strike price notation = 3~~/ variance strike price.	• ~~Any value (e.g., USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products,~~Num(18,13), if Strike price notation = 1 • ~~Any value expressed as decimal (e.g., 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products,~~Num(11,10), if Strike price notation = 3	~~Y~~• Any value (e.g., USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products, if Strike price notation = 1 • Any value expressed as decimal (e.g., 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3	Y	Transaction - C if ~~[Post-priced swap indicator] = 'False' and~~ UPI.[Instrument type] = 'Option', else {blank} Collateral - NR Valuation - NR
~~54~~57	CDE	Strike price currency/currency pair	~~For equity options, commodity options, and similar products, currency in which the strike price is denominated.~~ ~~For foreign exchange options: Currency pair and order in which the strike price is expressed. It is expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR,~~	~~• Char(3)~~ ~~• For foreign exchange options: Char(3)/Char(3); [Unit currency/Quoted currency] without restricting the currency pair ordering (i.e., the Strike price currency pair may be USD/EUR or EUR/USD).~~For equity options, commodity options, and similar products, the currency in which the strike price is denominated. For foreign exchange options: the currency pair and order in which the strike price is expressed. The strike price is expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR	• Char(3) • For foreign exchange options: Char(3)/Char(3); [Unit currency/Quoted currency] without restricting the currency pair ordering (i.e., the Strike price currency pair may be USD/EUR or EUR/USD).~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217.~~N~~	N	Transaction - C if [Strike price notation] = '1', else {blank} Collateral - NR Valuation - NR

[29] References to "FX" in CDE data element explanations should be read to mean foreign exchange.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426 Strike price currency/currency pair is only applicable if Strike price notation = 1.~~Currency, or the currency pair and order, in which the strike price is denominated.	0.9426 Strike price currency/currency pair is only applicable if Strike price notation = 1.				
~~55~~58	CDE	Strike price notation	Manner in which the strike price is expressed.	Manner in which the strike price is expressed.~~Char(1)~~	Char(1)~~• 1 = Monetary amount • 3 = Decimal~~	• 1 = Monetary amount • 3 = Decimal~~Y~~	Y	Transaction - C if [Strike price] is populated, else {blank} Collateral - NR Valuation - NR
~~56~~59	CDE	Unadjusted effective date of the price	~~Unadjusted effective~~Effective date (unadjusted for business day convention) of the price.	Unadjusted effective date of the price~~YYYY-MM-DD, based on UTC.~~	YYYY-MM-DD, based on UTC.~~Any valid date.~~	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction C if [Price schedule - Price in effect between the unadjusted effective date and end date] is populated, else {blank} Collateral – NR Valuation - NR
~~57~~60	CDE	Unadjusted end date of the price	~~Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period)~~End date (unadjusted for business day convention) of the price.	Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).~~YYYY-MM-DD, based on UTC.~~	YYYY-MM-DD, based on UTC.~~Any valid date.~~	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction C if [Price schedule - Price in effect between the unadjusted effective date and end date] is populated, else {blank} Collateral – NR Valuation - NR
~~58~~61	CDE	Price in effect between the unadjusted effective and end dates	Price in effect ~~between~~from the ~~unadjusted effective~~ date ~~and inclusive of~~referred to in Data Element Number 59 to the ~~unadjusted end~~ date referred to in Data Element Number 60.	~~• Num(18,13), if Price notation = 1 • Num(11,10), if Price notation = 3~~Price in effect between the unadjusted effective date and unadjusted end date inclusive. Price schedule is only applicable if the price varies per schedule.	• ~~Any value greater than zero,~~Num(18,13), if Price notation = 1 ~~• Any value expressed as decimal (eg 0.0257 instead of 2.57%),~~• Num(11,10), if Price notation = 3	~~N~~• Any value greater than zero, if Price notation = 1 • Any value expressed as decimal (e.g. 0.0257 instead of 2.57%), if Price notation = 3	N	Transaction – O Collateral – NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~59~~62	CDE	Effective date of the strike price	~~Unadjusted effective~~Effective date (unadjusted for business day convention) of the strike price.	Unadjusted effective date of the strike price.~~YYYY-MM-DD, based on UTC.~~	YYYY-MM-DD, based on UTC.~~Any valid date.~~	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction – C if [Strike price schedule – strike price in effect on associated effective date] is populated, else {blank} Collateral – NR Valuation - NR
~~60~~63	CDE	End date of the strike price	~~Unadjusted end date of the strike price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period)~~End date (unadjusted for business day convention) of the strike price.	Unadjusted end date of the strike price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period).~~YYYY-MM-DD, based on UTC.~~	~~Any valid date.~~YYYY-MM-DD, based on UTC.	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction – C if [Strike price schedule – strike price in effect on associated effective date] is populated, else {blank} Collateral – NR Valuation - NR
~~61~~64	CDE	Strike price in effect on associated effective date	Strike price in effect ~~between~~from the ~~unadjusted effective~~ date ~~and unadjusted end~~referred to in Data Element Number 62 to the date ~~inclusive.~~referred to in Data Element Number 63.	~~• Num(18,13), if~~ Strike price ~~notation = 1~~ ~~• Num(11,10), if~~in effect between the unadjusted effective date and unadjusted end date inclusive. Strike price ~~notation = 2~~ ~~• Num(11,10) if Strike~~schedule is only applicable if the strike price ~~notation = 3~~varies per schedule.	~~Any value greater than zero:~~ ~~• Any value (eg USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products~~• Num(18,13), if Strike price notation = 1~~.~~ ~~• Any value expressed as percentage (eg 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products,~~ • Num(11,10), if Strike price notation = 2~~.~~ ~~• Any value expressed as decimal (eg 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products,~~ • Num(11,10) if Strike price notation = 3~~.~~	~~N~~Any value greater than zero: • Any value (e.g. USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products if Strike price notation = 1. • Any value expressed as percentage (e.g. 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 2. • Any value expressed as decimal (e.g. 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3.	N	Transaction – O Collateral – NR Valuation - NR
65	CDE	Strike price schedule – Unadjusted effective date of the strike price	For each strike price set out in a schedule, the date (unadjusted for business day convention) on which the strike price becomes effective.	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: • Unadjusted effective date of the strike price. Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N	Transaction C if [Strike price schedule - strike price] is populated, else {blank} Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
66	CDE	Strike price schedule – Unadjusted end date of the strike price	For each strike price set out in a schedule, the end date (unadjusted for business day convention) of the strike price.	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: • Unadjusted end date of the strike price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N	Transaction C if [Strike price schedule - strike price] is populated, else {blank} Collateral - NR Valuation - NR
67	CDE	Strike price schedule - strike price	Each strike price, as set out in a schedule, in effect from the date referred to in Data Element Number 65 to the date referred to in Data Element Number 66.	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: • Strike price in effect between the unadjusted effective date and unadjusted end date inclusive. Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.	• Num(18,13), if Strike price notation = 1 • Num(11,10), if Strike price notation = 3	• Any value (e.g. USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products, if Strike price notation = 1 • Any value expressed as decimal (e.g. 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3	N	Transaction C if [Strike price] is not populated, and UPI.[Instrument type] = 'Option', else {blank} Collateral - NR Valuation - NR
~~62~~68	CFTC	Non-standardized term indicator	Indicator of whether ~~the~~a derivative has one or more additional ~~term(s) or provision(s), other than those disseminated to the public,~~provisions that materially affect~~(s)~~ the price of the derivative and that have not been disclosed to the public.	~~Boolean~~Indicator of whether the swap transaction has one or more additional term(s) or provision(s), other than those disseminated to the public pursuant to part 43,[30] that materially affect(s) the price of the transaction.	Boolean~~• True~~ ~~• False~~	• True • False~~Y~~	Y	~~Transaction - C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'~~ ~~Collateral - NR~~ ~~Valuation - NR~~ Transaction - C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' Collateral - NR Valuation - NR
~~63~~69	CDE	Day count convention [Fixed rate day count convention-leg 1] [Fixed rate day count convention-leg 2] [Floating rate day count convention-leg 1] [Floating rate-day count convention-leg 2]	For each leg of a derivative, the ~~transaction, where applicable:~~ day count convention ~~(often also referred to as day count fraction or day count basis or day count method) that determines~~used to determine how interest payments are calculated. ~~It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year. See Appedix B for definitions of values.~~	For each leg of the transaction, where applicable: day count convention (often also referred to as day count fraction or day count basis or day count method) that determines how interest payments are calculated. It is used to compute the year fraction of the calculation period, and indicates the number of days in the calculation period divided by the number of days in the year. See Appendix 3.2 for definitions of values.~~Char(4)~~	Char(4)~~• A001 = IC30360ISDAor30360AmericanBasicRule~~ ~~• A002 = IC30365~~ ~~• A003 = IC30Actual~~ ~~• A004 = Actual360~~ ~~• A005 = Actual365Fixed~~ ~~• A006 = ActualActualICMA~~ ~~• A007 = IC30E360orEuroBondBasismodel1~~ ~~• A008 = ActualActualISDA~~ ~~• A009 = Actual365LorActuActubasisRule~~ ~~• A010 = ActualActualAFB~~ ~~• A011 = IC30360ICMAor30360basicrule~~ ~~• A012 = IC30E2360orEurobondbasismodel2~~ ~~• A013 =~~	• A001 = IC30360ISDAor30360AmericanBasicRule • A002 = IC30365 • A003 = IC30Actual • A004 = Actual360 • A005 = Actual365Fixed • A006 = ActualActualICMA • A007 = IC30E360orEuroBondBasismodel1 • A008 = ActualActualISDA • A009 = Actual365LorActuActubasisRule • A010 = ActualActualAFB • A011 = IC30360ICMAor30360basicrule • A012 = IC30E2360orEurobondbasismodel2 • A013 = IC30E3360orEurobondbasismodel3 • A014 = Actual365NL • A015 = ActualActualUltimo • A016 = IC30EPlus360	Y	Transaction – CR/IR ~~M~~ ~~Transaction –~~ /FX O Transaction – CO/EQ C if [Payment frequency period] is populated, else {blank} Collateral - NR Valuation - NR

[30] The reporting counterparty may report this data element in a manner that reflects public dissemination under the requirements of any regulator (for example, under CFTC Part 43 or the TR Rules).

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
					~~IC30E3360orEurobondbasismodel3~~ ~~• A014 = Actual365NL~~ ~~• A015 = ActualActualUltimo~~ ~~• A016 = IC30EPlus360~~ ~~• A017 = Actual364~~ ~~• A018 = Business252~~ ~~• A019 = Actual360NL~~ ~~• A020 = 1/1~~ ~~• NARR = Narrative~~	• A017 = Actual364 • A018 = Business252 • A019 = Actual360NL • A020 = 1/1 • NARR = Narrative~~Y~~		
~~64~~70	CFTC	Floating rate reset frequency period [Floating rate reset frequency period-leg 1] [Floating rate reset frequency period-leg 2]	For each floating leg of a derivative, the ~~transaction, where applicable, time unit associated with~~ period of the frequency of resets~~, e.g., day, week, month, year or term of the stream.~~.	For each floating leg of the swap transaction where applicable, time unit associated with the frequency of resets, e.g., day, week, month, year or term of the stream.~~Char(4)~~	Char(4)~~• DAIL = Daily~~ ~~• WEEK = Weekly~~ ~~• MNTH = Monthly~~ ~~• YEAR = Yearly~~ ~~• ADHO = Ad hoc which applies when payments are irregular~~ ~~• EXPI = Payment at term~~	• DAIL = Daily • WEEK = Weekly • MNTH = Monthly • YEAR = Yearly • ADHO = Ad hoc which applies when payments are irregular • EXPI = Payment at term~~Y~~	Y	Transaction – IR C if UPI.[Instrument type] = 'Swap' and UPI.~~[Underlying asset/contract~~.Underlier type~~]~~ ≠ 'Fixed - Fixed', else {blank} When populated with '~~EXPITERM'~~EXPI', [Floating rate reset frequency period multiplier] must be '1' Transaction – CR/FX/EQ/CO - NR Collateral - NR Valuation - NR
~~65~~71	CFTC	Floating rate reset frequency period multiplier [Floating rate reset frequency period multiplier-leg 1] [Floating rate reset frequency period multiplier-leg 2]	~~For each floating leg of the transaction, where applicable~~For each floating leg of a derivative, the number by which the floating rate reset frequency period is multiplied to determine the frequency of periodic payment dates in respect of a reset. ~~, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur. For example, a transaction with reset payments occurring every two months is represented with a Floating rate reset frequency period of "MNTH" (monthly) and a Floating rate reset frequency period multiplier of 2.~~ ~~This data element is not applicable if the Floating rate reset frequency period is~~	For each floating leg of the swap transaction, where applicable, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur. For example, a transaction with reset payments occurring every two months is represented with a Floating rate reset frequency period of "MNTH" (monthly) and a Floating rate reset frequency period multiplier of 2. This data element is not applicable if the Floating rate reset frequency period is "ADHO". If Floating rate reset frequency period is "EXPI", then the Floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the Floating rate reset frequency period is "DAIL" and the Floating rate reset frequency period multiplier is 0.~~Num(3,0)~~	Num(3,0)~~Any value greater than or equal to zero.~~	~~Y~~Any value greater than or equal to zero.	Y	Transaction C if [Floating rate reset frequency period] ≠ 'ADHO', else {blank} Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~"ADHO". If Floating rate reset frequency period is "EXPI", then the Floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the Floating rate reset frequency period is "DAIL" and the Floating rate reset frequency period multiplier is 0.~~					

Data Elements Related to Clearing

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~66~~72	CDE	Cleared	Indicator of whether ~~the transaction~~a derivative has been cleared, or is intended to be cleared, by a clearing agency.	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.[31] ~~Char(1)~~	Char(1)~~• Y = Yes, centrally cleared, for beta and gamma transactions. • N = No, not centrally cleared. • I = Intent to clear, for alpha transactions that are planned to be submitted to clearing.~~	• Y = Yes, centrally cleared, for beta and gamma transactions. • N = No, not centrally cleared. • I = Intent to clear, for alpha transactions that are planned to be submitted to clearing.~~Y~~	Y	Transaction- M Collateral - NR Valuation - NR
~~67~~73	CDE	Central counterparty identifier	Identifier of the clearing agency ~~(CCP)~~ that cleared the ~~transaction. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").~~ derivative.	~~Char(20)~~Identifier of the central counterparty (CCP) that cleared the transaction. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").	~~ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~Char(20)	~~N~~ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	N	Transaction - C if [Cleared] = 'Y', When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)]; NR if [Cleared] = 'N' ~~or 'I' Collateral - NR~~; O if [Cleared] = 'I' Collateral - NR Valuation - NR

[31] References to "central counterparty" in CDE data element explanations should be read to mean clearing agency or, in Quebec, clearing house.

~~Data Element~~ Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~68~~74	CFTC	Clearing account origin	Indicator of whether the clearing member ~~acted~~acts as principal ~~for a house trade~~ or ~~an~~ agent ~~for a customer trade~~.	Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade. ~~Char(4)~~	Char(4) ~~• HOUS = House • CLIE = Client~~	• HOUS = House • CLIE = Client~~N~~	N	Transaction C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I' Collateral - NR Valuation - NR
~~69~~75	CDE	Clearing member identifier	~~Identifier of the clearing member through which a derivative transaction was cleared at a clearing agency.~~ ~~This data element is applicable to cleared transactions under both the agency clearing model and the principal clearing model. • In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing: (i) in the transaction between the clearing agency~~Identifier of the clearing member through which a derivative is cleared by a clearing agency. ~~and the clearing member; and (ii) in the transaction between the clearing member and the counterparty to the original alpha transaction. •In the case of the agency clearing model, the clearing member is identified as clearing member but not as the counterparty to transactions resulting from clearing. Under this model, the counterparties are the clearing agency and the client.~~ ~~This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").~~	Identifier of the clearing member through which a derivative transaction was cleared at a central counterparty. This data element is applicable to cleared transactions under both the agency clearing model and the principal clearing model.[32] • In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing: (i) in the transaction between the central counterparty and the clearing member; and (ii) in the transaction between the clearing member and the counterparty to the original alpha transaction. •In the case of the agency clearing model, the clearing member is identified as clearing member but not as the counterparty to transactions resulting from clearing. ~~Char(20)~~Under this model, the counterparties are the central counterparty and the client. This data element is not applicable if the value of the data element "Cleared" is "N" ("No, not centrally cleared") or "I" ("Intent to clear").	Char(20), for an LEI code~~ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~	ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~N~~	N	Transaction - C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I' Collateral - NR Valuation - NR

[32] Reporting counterparties should report "clearing swaps" according to the agency clearing model.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~70~~76	CFTC	Clearing receipt timestamp	~~The date~~Date and time, expressed ~~in UTC,~~using Coordinated Universal Time, that the original derivative was recorded as being received by the clearing agency for clearing ~~and recorded by the clearing agency's system.~~.	The date and time, expressed in Coordinated Universal Time (UTC), the original swap was received by the derivatives clearing organization (DCO) for clearing and recorded by the DCO's system.[33] ~~YYYY-MM-DDThh:mm:ssZ, based on UTC.~~	YYYY-MM-DDThh:mm:ssZ, based on UTC.~~Any valid date/time.~~	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction - C if ([Cleared] = 'Y' or ([Cleared] = 'I' and [Action type] = 'TERM')) and [Event type] = 'CLRG', else {blank}; NR if [Cleared] = 'N' Collateral - NR Valuation - NR
~~71~~77	CFTC	Clearing exceptions and exemptions - Counterparty 1	~~Identifies the type of clearing exception or exemption that Counterparty 1 has elected or otherwise falls under.~~Type of exemption from or exception to a mandatory clearing requirement applicable to Counterparty 1. ~~All applicable exceptions and exemptions must be selected.~~ ~~The values may be repeated as applicable.~~	The type of clearing exception or exemption that Counterparty 1 has elected or otherwise falls under.[34] All applicable exceptions and exemptions must be selected. The values may be repeated as applicable. ~~Char(4)~~	Char(4) ~~• AFFL = Inter-affiliate exemption,~~ ~~• OTHR = Other exceptions or exemptions~~	~~N~~• AFFL = Inter-affiliate exemption, • OTHR = Other exceptions or exemptions Additional values only relevant to CFTC: • ENDU = End-user exception, • SMBK = Small bank exemption, • COOP = Cooperative exemption, • NOAL = No-action Letter	N	Transaction - O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' Collateral - NR Valuation - NR
~~72~~78	CFTC	Clearing exceptions and exemptions – Counterparty 2	~~Identifies the type of the clearing exception or exemption that Counterparty 2 has elected or otherwise falls under.~~ Type of exemption from or exception to a mandatory clearing requirement applicable to Counterparty 2. ~~All applicable exceptions and exemptions must be selected.~~ ~~The values may be repeated as applicable.~~	Identifies the type of the clearing exception or exemption that Counterparty 2 has elected or otherwise falls under. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable.~~Char(4)~~	Char(4) ~~• AFFL = Inter-affiliate exemption, § 50.52~~ ~~• OTHR = Other exceptions or exemptions~~	~~N~~• AFFL = Inter-affiliate exemption, • OTHR = Other exceptions or exemptions *Additional values only relevant to CFTC:* • ENDU = End-user exception, • SMBK = Small bank exemption, • COOP = Cooperative exemption, • NOAL = No-action Letter	N	Transaction - O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' Collateral - NR Valuation - NR

[33] References to "derivatives clearing organization" or "DCO" in CFTC data element explanations should be read to mean clearing agency or, in Quebec, clearing house.
[34] Refer to Parts 3 and 5 of NI 94-101 *Mandatory Central Counterparty Clearing of Derivatives*. However, reporting counterparties may provide clearing exceptions for Data Elements # 77 and 78 that are relevant to CFTC. As a result, reporting counterparties should not need to report these data elements differently under the TR Rules compared to how they are reported for the CFTC.

Data Elements Related to Collateral and Margin

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~73~~79	CDE~~; CSA~~	Collateralisation category	Indicator of whether ~~a~~there is an agreement in respect of collateral ~~agreement (or collateral agreements)~~ between the counterparties ~~exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised). This data element is provided for each transaction or each portfolio, depending on whether~~and the nature of the collateralisation ~~is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions~~.	~~Char(4)~~Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/partially collateralised/one-way collateralised/fully collateralised). This data element is provided for each transaction or each portfolio, depending on whether the collateralisation is performed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.	~~•UNCL~~ ~~•PRC1~~ ~~•PRC2~~ ~~•PRCL~~ ~~•OWC1~~ ~~•OWC2~~ ~~•OWP1~~ ~~•OWP2~~ ~~•FLCL~~ Char(4)	~~N~~•UNCL •PRC1 •PRC2 •PRCL •OWC1 •OWC2 •OWP1 •OWP2 •FLCL	N	Transaction - NR Collateral - M Valuation - NR
~~74~~80	CFTC	Portfolio containing non-reportable component indicator	If collateral is reported on a portfolio basis, indicator of whether the ~~collateral~~ portfolio includes ~~transactions exempt~~derivatives exempted or excepted from reporting.	If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes swap transactions exempt from reporting.~~Boolean~~	Boolean~~• True~~ ~~• False~~	~~N~~• True • False	N	Transaction – NR Collateral – M Valuation - NR
~~75~~81	CDE	Initial margin posted by the reporting counterparty (~~post~~pre-haircut)	Monetary value of the initial margin posted by the reporting counterparty before a haircut is applied. ~~Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.~~ ~~If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction.~~ ~~This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.~~ ~~The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing agency, i.e., committed credit lines.~~ ~~If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transaction, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of initial margin posted for all derivatives in the same position.~~N	Transaction - NR Collateral - C if ([Collateralisation category] = 'OWC1' or ~~'OWP1'~~'OWP1' or 'FLCL'), else {blank} [35] Valuation - NR

[35] In the case where collateral agreements(s) exists but no initial margin is exchanged primarily between the counterparties (eg. Because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~76~~82	CDE	Initial margin posted by the reporting counterparty (~~pre~~post-haircut)	Monetary value of the initial margin posted by the reporting counterparty after a haircut is applied. ~~Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.~~ ~~If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction.~~ ~~This refers to the total current value of the initial margin, rather than to its daily change.~~ ~~The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing agency, i.e., committed credit lines.~~ ~~If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transaction, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of initial margin posted for all derivatives in the same position.~~N	Transaction - NR Collateral - C if ([Collateralisation category]~~]~~ = 'OWC1' or ~~'OWP1'~~'OWP1' or 'FLCL'), else {blank} [36] Valuation - NR
~~77~~83	CDE	Currency of initial margin posted[37]	Currency in which the initial margin posted is denominated. ~~If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.~~	Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.~~Char(3)~~	Char(3)~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217.~~N~~	N	Transaction - NR Collateral C if [Initial margin posted by the reporting counterparty (post-haircut)] or [Initial margin posted by the reporting counterparty (pre-haircut)] is populated, else {blank} Valuation - NR
~~78~~84	CDE	Initial margin collected by the reporting counterparty (~~post~~pre-haircut)	Monetary value of the initial margin collected by the reporting counterparty before a haircut is applied. ~~Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.~~ ~~If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction.~~ ~~This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than~~	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transaction, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of initial margin collected for all derivatives in the same position.~~N	Transaction - NR Collateral C if ([Collateralisation category] = ~~OWC2~~'OWC2' or ' OWP2' or 'FLCL'), else {blank} [38] Valuation - NR

[36] In the case where collateral agreements(s) exists but no initial margin is exchanged primarily between the counterparties (e.g., Because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.
[37] For portfolio with multiple currencies, it must be converted in to a single currency chosen by the reporting counterparty and reported.
[38] In the case where collateral agreements(s) exists but no initial margin is exchanged primarily between the counterparties (e.g. because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~to its daily change.~~ ~~The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing agency as part of its investment activity.~~ ~~If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~	part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~Num(25,5)~~				
~~79~~85	CDE	Initial margin collected by the reporting counterparty (~~pre~~post-haircut)	Monetary value of the initial margin collected by the reporting counterparty after a haircut is applied. ~~Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.~~ ~~If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction.~~ ~~This refers to the total current value of the initial margin, rather than to its daily change.~~ ~~The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing agency as part of its investment activity.~~ ~~If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transaction, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of initial margin collected for all derivatives in the same position.~~N	Transaction - NR Collateral C if ([Collateralisation category] = ~~'OWC2'~~OWC2 or ' OWP2' or 'FLCL'), else {blank} [39] Valuation - NR
~~80~~86	CDE	Currency of initial margin collected[40]	Currency in which the initial margin collected is denominated. ~~If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.~~	Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.~~Char(3)~~	Char(3)~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217.~~N~~	N	Transaction - NR Collateral C if [Initial margin collected by the reporting counterparty (post-haircut)] or [Initial margin collected by the reporting counterparty (pre-haircut)] is populated, else {blank} Valuation - NR

[39] In the case where collateral agreements(s) exists but no initial margin is exchanged primarily between the counterparties (e.g. because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.

[40] For portfolio with multiple currencies, it must be converted into a single currency chosen by the reporting counterparty and reported.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~84~~87	CDE	Variation margin posted by the reporting counterparty (~~post~~pre-haircut)[41]	Monetary value of the variation margin posted by the reporting counterparty ~~1 (including the cash-settled one), and including any margin that is in transit and pending settlement~~before a ~~. Contingent variation margin is not included.~~ ~~If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction.~~ ~~This data element refers to the total current value of the variation margin after application of the~~ haircut ~~(if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction.~~ is applied. ~~If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.~~	Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transaction, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of variation margin posted for all derivatives in the same position.~~N	Transaction - NR Collateral C if ([Collateralisation category] = 'PRC1' or ' PRCL' or 'OWC1' or OWP1' or OWP2' or 'FLCL'), else {blank}[42] Valuation - NR
~~82~~88	CDE	Variation margin posted by the reporting counterparty (~~pre~~post-haircut)	Monetary value of the variation margin posted by the reporting counterparty after a haircut is applied.~~Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.~~ ~~Contingent variation margin is not included.~~ ~~If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction.~~ ~~This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction~~ ~~If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~	Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transaction, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of variation margin posted for all derivatives in the same position.~~N	Transaction - NR Collateral C if ([Collateralisation category] = 'PRC1' or ' PRCL' or 'OWC1' or OWP1' or OWP2' or 'FLCL'), else {blank} [43] Valuation - NR

[41] This data element must be reported daily regardless of whether there is a change in the value since the last reporting.
[42] In the case where collateral agreements(s) exists but no variation margin is exchanged primarily between the counterparties (e.g. because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.
[43] In the case where collateral agreements(s) exists but no variation margin is exchanged primarily between the counterparties (e.g. because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~83~~89	CDE	Currency of variation margin posted	Currency in which the variation margin posted is denominated. ~~If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.~~	~~Char(3)~~Currency in which the variation margin posted is denominated. If the variation margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted variation margins.	Char(3)~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217.~~N~~	N	Transaction - NR Collateral C if [Variation margin posted by the reporting counterparty (pre- haircut)] is populated, else {blank} Valuation - NR
~~84~~90	CDE	Variation margin collected by the reporting counterparty (~~post~~pre-haircut)[44]	Monetary value of the variation margin collected by the reporting counterparty ~~1 (including the cash-settled one), and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction.~~ ~~This refers to the total current value of the variation margin collected after application of the~~ before a haircut ~~(if applicable), cumulated since the first reporting of collected variation margins for the portfolio /transaction.~~ is applied. ~~If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.~~	Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transaction, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/ transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.~~Num(25,5)~~	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of variation margin collected for all derivatives in the same position.~~N	Transaction - NR Collateral C if ([Collateralisation category] = PRC2' or PRCL' or 'OWC2 or OWP1' or OWP2' or'FLCL'), else {blank}[45] Valuation - NR
~~85~~91	CDE	Variation margin collected by the reporting counterparty (~~pre~~post-haircut)	Monetary value of the variation margin collected by the reporting counterparty after a haircut is applied.~~Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.~~ ~~Contingent variation margin is not included.~~ ~~If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction.~~ ~~This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/ transaction.~~ ~~If the variation margin collected is denominated in more than one currency, those amounts are converted into a~~	Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transaction, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio /transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~N~~	~~Sum of variation margin collected for all derivatives in the same position.~~N	Transaction - NR Collateral C if ([Collateralisation category] = PRC2' or PRCL' or 'OWC2 or OWP1' or OWP2' or'FLCL'), else {blank}[46] Valuation - NR

[44] This data element must be reported daily regardless of whether there is a change in the value since the last reporting.
[45] In the case where collateral agreements(s) exists but no variation margin is exchanged primarily between the counterparties (e.g. because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.
[46] In the case where collateral agreements(s) exists but no variation margin is exchanged primarily between the counterparties (e.g. because the exposure doesn't meet the negotiated threshold) for a given portfolio, report zero until such time an exchange/transfer occurs.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~single currency chosen by the reporting counterparty and reported as one total value.~~	chosen by the counterparty 1 and reported as one total value.~~Num(25,5)~~				
~~86~~92	CDE	Currency of variation margin collected	Currency in which the variation margin collected is denominated. ~~If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.~~	Currency in which the variation margin collected is denominated. If the variation margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected variation margins.~~Char(3)~~	Char(3)~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217.~~N~~	N	Transaction - NR Collateral C if [Variation margin collected by the reporting counterparty (pre- haircut)] is populated, else {blank} Valuation - NR
~~87~~93	CFTC	Variation margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty ~~to the portfolio~~ that ~~tracks~~identifies the ~~aggregate~~ variation margin related to ~~a set of~~the open transactions~~. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received.~~ that are included in the portfolio. ~~The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.~~	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.~~Boolean~~	Varchar(52)~~• True, if collateralised on a portfolio basis~~ ~~• False, if not part of a portfolio~~	~~N~~Up to 52 alphanumeric characters[47]	N	Transaction – O Collateral - M Valuation - M
~~88~~94	CFTC	Initial margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty ~~to the portfolio that tracks the aggregate initial margin of a set of open swap transactions.~~that identifies the initial margin related to the open transactions that are included in the portfolio. ~~This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received.~~ ~~The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.~~	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.~~Varchar(52)~~	Varchar(52)~~Up to 52 alphanumeric characters~~	~~N~~Up to 52 alphanumeric characters[48]	N	Transaction – O Collateral - M Valuation - M
~~89~~	~~CDE~~	~~Excess collateral posted by the counterparty 1~~	~~Monetary value of any additional collateral posted by the counterparty 1 separate and independent from initial and variation margin. This refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change.~~	~~Num(25,5)~~	~~Any value greater than or equal to zero~~	~~N~~		~~NR~~

[47] If collateralization was performed on a transaction level basis, “TRANSACTIONLEVEL” is accepted. “NOTAPPLICABLE” is accepted if (i) collateralization was performed on a portfolio basis and there is no VM portfolio code, or (ii) it is a submission from a DCO.
[48] If collateralization was performed on a transaction level basis, “TRANSACTIONLEVEL” is accepted. “NOTAPPLICABLE” is accepted if (i) collateralization was performed on a portfolio basis and there is no IM portfolio code, or (ii) it is a submission from a DCO.

~~Data Element~~ Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.~~					
~~90~~	~~CDE~~	~~Currency of the excess collateral posted~~	~~Currency in which the excess collateral posted is denominated.~~ ~~If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of posted excess collateral.~~	~~Char(3)~~	~~Currencies included in ISO 4217~~	~~N~~		~~NR~~
~~91~~	~~CDE~~	~~Excess collateral collected by the counterparty 1~~	~~Monetary value of any additional collateral collected by the counterparty 1 separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change.~~ ~~Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.~~	~~Num(25,5)~~	~~Any value greater than or equal to zero~~	~~N~~		~~NR~~
~~92~~	~~CDE~~	~~Currency of excess collateral collected~~	~~Currency in which the excess collateral collected is denominated.~~ ~~If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the counterparty 1 has chosen to convert all the values of collected excess collateral.~~	~~Char(3)~~	~~Currencies included in ISO 4217~~	~~N~~		~~NR~~

Data Elements Related to Actions and Events

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~93~~95	~~CFTC~~CDE	Event timestamp	~~Date and time of occurrence of the event as determined by the reporting counterparty or a service provider.~~ ~~In the case of a clearing event, date and time when the original derivative is accepted by the clearing agency (CA) for clearing and recorded by the CA's system should be reported in this data element.~~ ~~The time element is as specific as technologically practicable.~~Date and time of occurrence of an event relating to a derivative.	~~YYYY-MM-DDThh:mm:ssZ, based on UTC. If the~~Date and time ~~element is not available for~~ of occurrence of the event ~~lifecycle, time may be dropped given that – in the~~ . In the case of ~~representations with reduced accuracy – ISO 8601 allows~~a modification agreed for a future date, this data element should reflect the date, the ~~complete representation to be omitted,~~modification occurs (becomes effective) and not when it was negotiated. In the ~~omission starting from~~case of a correction, this data element should reflect the ~~extreme right-hand side (in~~date and time as of when the ~~order from~~correction is applicable. In the ~~least to~~case of a clearing event, this data element should reflect the ~~most significant).~~recorded date and time when the alpha transaction is accepted by the central counterparty (CCP) for clearing. In the case of collateral update, the date and time for which the information contained in the report is provided.	~~Any valid date/time.~~YYYY-MM-DDThh:mm:ssZ, based on UTC.[49]	~~Y~~Any valid date/time based on ISO 8601 Date and time format.	Y	~~Transaction - M, The value shall be equal to or later than the value in [Execution timestamp] Collateral - M Valuation - NR~~ Transaction - M, The value shall be equal to or later than the value in [Execution timestamp] Collateral - M Valuation - NR
~~94~~96	~~ESMA~~CDE	Level	Indicator of whether the report is in respect of a derivative or a position.~~Indication whether the report is done at trade or position level. Position level report can be used only as a supplement to trade level reporting to report post-trade events and only if individual trades in fungible products have been replaced by the position.~~	Indication whether the report is done at trade or position level. Position level report can be used as a supplement to trade level reporting to report post trade events and if individual trades have been replaced by the position.~~Char(4)~~	Char(4)~~• TCTN = Trade • PSTN = Position~~	• TCTN = Trade • PSTN = Position ~~N~~	N	Transaction – M Collateral – NR Valuation - NR
~~95~~97	~~CFTC~~CDE	Event identifier	~~Unique identifier to link derivative transactions resulting from an event may be, but is not limited to, compression, and credit event. The unique identifier may be assigned by the reporting counterparty or a service provider.~~Unique identifier that links derivatives relating to an event.	Unique identifier to link transactions entering into and resulting from an event, which may be, but is not limited to, compression or other post trade risk reduction exercises, credit event, etc. The unique identifier may be assigned by the reporting counterparty or a service provider or CCP providing the service[50]. ~~Varchar(52)~~	Varchar(52)~~ISO 17442 LEI code of the entity assigning the event identifier followed by a unique identifier up to 32 characters.~~	ISO 17442 LEI code of the entity assigning the event identifier followed by a unique identifier up to 32 characters. ~~N~~	N	Transaction C if [Event type] = 'COMP' or 'CREV', else {blank} Collateral - NR Valuation - NR

[49] Both the date and time portion are required to be reported. The time element is as specific as technologically practicable. If the time portion is not available, report "00:00:00" for the time portion.
[50] The identifier which relates to the same event should be unique per event.

Data Element Number	Source	Data Element Name	Definition for Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data ElementFormat	FormatValues	ValuesPublic Disseminated	Position ReportingMade Available to the Public	Validations
9698	CFTCCDE	EventAction type[51]	Explanation or reason for the action being taken on the derivative transaction. Events may include, but are not limited to, trade, novation, compression or risk reduction exercise, early termination, clearing, exercise, allocation, clearing and allocation, credit event, and transfer. Trade: A creation ormodification, of a transaction. Novation : A novation legally moves partial or all of the financial risks of a derivative from a transferor to a transferee and has the effect of terminating/modifying the original transaction and creating a new transaction to identify the exposure between the transferor/transferee and remaining party. Compression or Risk Reduction Exercise: Compressions and risk reduction exercises generally have the effect of terminating or modifying (i.e., reducing the notional value) a set of existing transactions and of creating a set of new transaction(s). These processes result in largely the same exposure of market risk that existed prior to the event for the counterparty. Early termination: Termination of an existing derivative transaction prior to scheduled termination or maturity date. Clearing: Central clearing is a process where a clearing agency interposes itself between counterparties to contracts, becoming the buyer to every seller and the seller to every buyer. It has the effect of terminating an existing	Char(4)Type of action taken on the transaction or type of end-of-day reporting. See Appendix 3.8 for a description of the allowable values.	• TRAD = Trade • NOVA = Novation • COMP = Compression or Risk Reduction • ETRM = Early termination • CLRG = Clearing • EXER = Exercise • ALOC = Allocation • CLAL = Clearing Allocation • CREV = CDS Credit • PTNG = Porting • CORP = Corporate event • UPDT = UpgradeChar(4)	Y• NEWT = New • MODI = Modify • CORR = Correct • EROR = Error • REVI = Revive • TERM = Terminate • PRTO = Transfer out • VALU = Valuation • MARU = Collateral/ Margin Update • POSC = Position Component	Y	Transaction CM- M, for valid Action type and Event type-, see Appendix 3.5 Collateral - NRM, must equal 'MARU' Valuation - NRM, must equal 'VALU'

[51] Only one Action type value is allowed per submission. Multiple Action type values should not be submitted in one transaction report. For example, if a data element needs to be corrected on a previously submitted transaction that is getting terminated, the Correct (CORR) value should be submitted as a separate submission prior to the submission of the Terminate (TERM) transaction.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~transaction between the buyer and the seller and thereby ensuring the performance of open contracts.~~ ~~Exercise: The process by which a counterparty fully or partially exercises their rights specified in the contract of an option or a swaption.~~ ~~Allocation : The process by which an agent, having facilitated a single derivative transaction on behalf of several clients, allocates a portion of the executed derivative to the clients.~~ ~~Clearing and Allocation: A simultaneous clearing and allocation event in a clearing agency.~~ ~~Credit event: An event or trigger that results in the modification of the state of a previously submitted credit derivative transaction. Applies only to credit derivatives.~~ ~~Transfer : The process by which a derivative is transferred to another TR that has the effect of the closing of the derivative transaction at one TR or opening of the same derivative transaction using the same UTI in a different TR.~~ ~~Corporate event: A corporate action on equity underlying that impacts the transactions on that equity. Upgrade: An upgrade of an outstanding transaction performed in order to ensure its conformity with the amended reporting requirements.~~Indicator of the type of action or reporting relating to the derivative or position.					

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~97~~99	~~CFTC~~CDE	~~Action~~Event type	~~Type of action taken on the derivative transaction or type of end-of-day reporting.~~ ~~Actions may include, but are not limited to, new, modify, correct, error, terminate, revive, transfer out, valuation, and collateral.~~ ~~New: An action that reports a new derivative transaction. It applies to the first message relating to a new UTI.~~ ~~Modify: An action that modifies the state of a previously submitted transaction (e.g., credit event) or changes a term of a previously submitted transaction due to a newly negotiated modification (amendment) or updates previously missing information (e.g., post price derivative). It does not include correction of a previous transaction.~~ ~~Correct: An action that corrects erroneous data of a previously submitted transaction.~~ ~~Error: An action of cancellation of a wrongly submitted entire transaction in case it never came into existence , or a cancellation of duplicate report.~~ ~~Terminate: An action that closes an existing transaction because of a new event (e.g., Compression, Novation). This does not apply to transactions that terminate at contractual maturity date.~~ ~~Revive: An action that reinstates a derivative transaction that was reported as error or terminated by mistake.~~ ~~Transfer out: An action that transfers derivative transaction from one TR to another TR (change of derivative data repository).~~ ~~Valuation: An update to valuation data. There will be no corresponding Event type.~~ ~~Collateral: An update to~~	~~Char(4)~~Explanation or reason for the action being taken on the transaction. See Appendix 3.7 for a description of the allowable values.	Char(4)~~• NEWT = New~~ ~~• MODI = Modify~~ ~~• CORR = Correct~~ ~~• EROR = Error~~ ~~• TERM = Terminate~~ ~~• PRTO = Port out~~ ~~• VALU = Valuation~~ ~~• MARU = Collateral~~ ~~• POSC = Position Component~~	~~Y~~• TRAD = Trade • NOVA = Novation/Step-in • COMP = Post trade risk reduction exercise • ETRM = Early termination • CLRG = Clearing • EXER = Exercise • ALOC = Allocation • CLAL = Clearing & Allocation • CREV = Credit Event • PTNG = Transfer • INCP = Inclusion in position • CORP = Corporate event • UPDT = Update	Y	Transaction ~~- M~~C, for valid Action type and Event type~~.~~, see Appendix 3.5 Collateral - ~~M, must equal 'MARU'~~NR Valuation - ~~M, must equal 'VALU'~~NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
			~~collateral margin data. There will be no corresponding Event type.~~ ~~Position Component: A report of a new transaction that is included in a separate position report on the same day.~~ Indicator of the type of lifecycle event or reason for the action referred to in Data Element Number 98.					
~~98~~100	CFTC	Amendment indicator	Indicator of whether an amendment to the ~~modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.~~ derivative relates to an event.	Indicator of whether the modification of the transaction reflects newly agreed upon term(s) from the previously negotiated terms. ~~Boolean~~	Boolean ~~• True~~ ~~• False~~	~~N~~• True • False	Y	Transaction C if [Action type] = 'MODI', else {blank} Collateral - NR Valuation - NR

Data Elements Related to Valuation

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~99~~101	CDE	Valuation amount[52]	~~Current value of the outstanding contract.~~ ~~Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e.,~~ Value of the derivative.~~the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).~~	Current value of the outstanding contract without applying any valuation adjustments (some examples include XVA adjustment such as CVA, DVA, etc). Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e., the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).~~Num(25,5)~~	Num(25,5)~~Any numerical value.~~	Any numerical value.~~N~~	~~Sum of valuation amounts for all derivatives in the position or valuation of the position itself if it is evaluated as a single element.~~N	~~Transaction NR~~ ~~Collateral NR~~ ~~Valuation M~~ Transaction - NR Collateral - NR Valuation - M

[52] Valuation amount must be reported daily regardless of whether there is a change in the value since the last reporting.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~100~~102	CDE	Valuation currency	Currency in which the valuation amount is denominated.	Currency in which the valuation amount is denominated.~~Char(3)~~	Char(3)~~Currencies included in ISO 4217.~~	Currencies included in ISO 4217.~~N~~	N	Transaction - NR Collateral - NR Valuation - M
~~101~~103	CDE	Valuation method	Source and method used to value the derivative. ~~Source and method used for the valuation of the transaction by the reporting counterparty.~~ ~~If at least one valuation input is used that is classified as mark-to-model in Appendix 3.3, then the whole valuation is classified as mark-to-model.~~ ~~If only inputs are used that are classified as mark-to-market in Appendix 3.3, then the whole valuation is classified as mark-to-market.~~	Source and method used for the valuation of the transaction by the reporting counterparty. If at least one valuation input is used that is classified as mark-to-model in Appendix 3.3, then the whole valuation is classified as mark-to-model. If only inputs are used that are classified as mark-to-market in Appendix 3.3, then the whole valuation is classified as mark-to-market.~~Char(1)~~	~~• MTMA = Mark-to-market~~ ~~• MTMO = Mark-to-model~~ ~~• CCPV = Clearing agency's valuation~~ ~~(Classification of valuation inputs are provided in Appendix 3.3)~~ Char(1)	~~N~~• MTMA = Mark-to-market • MTMO = Mark-to-model • CCPV = Clearing agency's valuation (Classification of valuation inputs are provided in Appendix 3.3)	N	Transaction - NR Collateral - NR Valuation - M, when populated with 'CCPV', [Cleared] must be 'Y
~~102~~104	CDE	Valuation timestamp	~~Date and time of the last valuation marked to market, provided by the clearing agency (CCP) or calculated using the current or last available market price of the inputs.~~ Date and time that the value of the derivative referred to in Data Element Number 101 was determined.~~If for example a currency exchange rate is the basis for a transaction's valuation, then the valuation timestamp reflects the moment in time that exchange rate was current.~~	Date and time of the last valuation marked to market, provided by the central counterparty (CCP)[53] or calculated using the current or last available market price of the inputs. If for example a currency exchange rate is the basis for a transaction's valuation, then the valuation timestamp reflects the moment in time that exchange rate was current.~~YYYY-MM-DDThh:mm:ssZ, based on UTC[]. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).~~	~~Any valid date/time based on ISO 8601 Date and time format.~~YYYY-MM-DDThh:mm:ssZ, based on UTC[][54]. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).	~~N~~Any valid date/time based on ISO 8601 Date and time format.	N	Transaction - NR Collateral - NR Valuation - M

[53] Reported by the clearing agency for cleared derivatives and by the derivatives dealer for uncleared derivatives.
[54] The timestamp portion is not required to be represented for Valuation timestamp. The format must be reported as YYYY-MM-DD.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~103~~105	CFTC	Next floating reference reset date [Next floating reference reset date – Leg 1] [Next floating reference reset date – Leg 2]	~~The nearest~~Next date ~~in the future that~~on which the floating reference ~~resets on.~~will reset.	~~YYYY-MM-DD~~ The nearest date in the future that the floating reference resets on.	YYYY-MM-DD ~~Any valid date based on ISO 8601 Date and time format.~~	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction - NR Collateral - NR Valuation - ~~C if [Last floating reference value] is populated, else {blank}~~O
~~104~~106	CFTC	Last floating reference value [Last floating reference value-Leg 1] [Last floating reference value-Leg 2]	~~The most recent sampling of the value~~Value of the floating reference ~~for the purposes of determining cash flow. Ties to Last floating reference reset~~ on the date ~~data element~~referred to in Data Element Number 107.	~~Num(11,10)~~The most recent sampling of the value of the floating reference for the purposes of determining cash flow. Ties to Last floating reference reset date data element.	~~Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)~~Num(11,10)	~~N~~Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)	N	Transaction - NR Collateral - NR Valuation - ~~C if UPI.[Underlier ID] is populated, else {blank}~~O
~~105~~107	CFTC	Last floating reference reset date [Last floating reference reset date-Leg 1] [Last floating reference reset date-Leg 2]	~~The~~Most recent date of the ~~most recent sampling of the~~ floating reference ~~for the purposes of determining cash flow. Ties to Last floating reference value data element.~~reset.	~~YYYY-MM-DD~~The date of the most recent sampling of the floating reference for the purposes of determining cash flow. Ties to Last floating reference value data element.	YYYY-MM-DD~~Any valid date.~~	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction - NR Collateral - NR Valuation - ~~C if [Last floating reference value] is populated, else {blank}~~O
~~106~~108	CDE	Delta[55]	~~The ratio~~Ratio of the change in the price of ~~an OTC~~the derivative ~~transaction~~ to the change in the price of the ~~underlier, at the time a new transaction is reported or when a change in the notional amount is reported.~~underlying interest of the derivative.	The ratio of the change in the price of an OTC derivative transaction to the change in the price of the underlier.~~Num(25,5)~~	Num(25,5)~~Any value between negative one and one.~~	~~N~~Any value	N	Transaction - NR Collateral - NR Valuation - C if UPI.[Instrument type] = 'Option', else {blank}

[55] Delta must be reported daily regardless of whether there is a change in the value since the last reporting.

Data Elements Related to Packages

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~107~~109	CFTC~~C~~ ~~DE~~	Package ~~identifier~~indicator	~~Identifier (determined by~~Indicator of whether the ~~reporting counterparty) in order to connect~~ ~~• two~~derivative is a component of a package if (a) 2 or more ~~transactions~~derivatives that are reported separately by the reporting counterparty~~, but that~~ are ~~negotiated together as the product of~~ entered into under a single ~~economic~~ agreement~~.~~ ~~• two~~, or (b) 2 or more reports ~~pertaining~~relate to the same ~~transaction whenever jurisdictional reporting requirement does not allow the transaction to~~derivative and the derivative cannot be reported ~~with~~using a single report ~~to TRs.~~ ~~A package may include reportable and non-reportable transactions.~~ ~~This data element is not applicable~~ ~~• if no package is involved, or~~ ~~• to allocations~~ ~~Where the Package identifier is not known when a new transaction is reported, the Package identifier is updated as it becomes available~~as a result of the reporting requirements of one or more jurisdictions of Canada or one or more foreign jurisdictions.	Indicator of whether the swap transaction is part of a package transaction. ~~Varchar(100)~~	Boolean ~~Up to 100 alphanumeric characters.~~	~~N~~• True • False	Y	Transaction - ~~C if [Package indicator] = 'True', else {blank}~~ M Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~108~~110	CDE	Package ~~transaction price~~identifier[56]	Identifier of the package referred to in Data Element Number 109. ~~Traded price of the entire package in which the reported derivative transaction is a component.~~ ~~This data element is not applicable if~~ ~~• no package is involved, or~~ ~~• package transaction spread is used~~ ~~Prices and related data elements of the transactions (Price currency, Price notation, Price unit of measure) that represent individual components of the package are reported when available.~~ ~~The Package transaction price may not be known when a new transaction is reported but may be updated later~~	~~• Num(18,13), if Package transaction price notation = 1~~ ~~• Num(11,10), if Package transaction price notation = 3~~Identifier (determined by the reporting counterparty) in order to connect • two or more transactions that are reported separately by the reporting counterparty, but that are negotiated together as the product of a single economic agreement. • two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to trade repositories. A package[57] may include reportable and non-reportable transactions. This data element is not applicable • if no package is involved, or • to allocations Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.	Varchar(100)~~• Any value, if Package transaction price notation = 1~~ ~~• Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Package transaction price notation = 3~~	~~N~~Up to 100 alphanumeric characters.[58]	N	Transaction - C if [Package indicator] = 'True' ~~and [Package transaction spread] is not populated~~, else {blank} Collateral - NR Valuation - NR
~~109~~111	CDE	Package transaction price ~~currency~~	~~Currency in which the Package transaction price is denominated.~~ ~~This data element is not applicable if:~~ ~~• no package is involved, or~~ ~~• Package transaction price notation = 3~~Price of the package referred to in Data Element Number 109.	Traded price of the entire package in which the reported derivative transaction is a component. This data element is not applicable if • no package is involved, or • package transaction spread is used Prices and related data elements of the transactions (Price currency, Price notation, Price unit of measure) that represent individual components of the package are reported when available. ~~Char(3)~~ The Package transaction price may not be known when a new transaction is reported but may be updated later	~~Currencies included in ISO 4217.~~ • Num(18,13), if Package transaction price notation = 1 • Num(11,10), if Package transaction price notation = 3	~~N~~• Any value, if Package transaction price notation = 1 • Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Package transaction price notation = 3 [59]	N	Transaction - C if [Package indicator] = 'True' and [Package transaction ~~price notation] = '1'~~spread] is not populated, else {blank} Collateral - NR Valuation - NR

[56] To report a collar, this field should be populated to link the cap and floor legs. To report a straddle, this field should be populated to link the payer swaption and receiver swaption legs.
[57] In addition, a "package transaction" also includes a transaction involving two or more instruments: (1) that is executed between two or more counterparties; (2) that is priced or quoted as one economic transaction with simultaneous or near simultaneous execution of all components; (3) where the execution of each component is contingent upon the execution of all other components; (4) where each component is assigned a Unique Swap Identifier (USI) or Unique Transaction Identifier (UTI); and (5) each component is reported separately.
[58] "UNKNOWN" is accepted when the value is not available.
[59] Default value with all 9's, for any of the allowable formats, is accepted when the value is unknown. When [Package transaction price notation] = '1' use "99999.9999999999999" (18 numerical characters including 13 decimal places). When [Package transaction price notation] = '3' use "9.9999999999" (11 numerical characters including 10 decimal places).

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public~~ ~~Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~110~~112	CDE	Package transaction ~~spread~~price currency	Currency in which the package transaction price is denominated. ~~Traded price of the entire package in which the reported derivative transaction is a component of a package transaction.~~ ~~Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. This data element is not applicable if~~ ~~•no package is involved, or~~ ~~•Package transaction price is used~~ ~~Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available.~~ ~~Package transaction spread may not be known when a new transaction is reported but may be updated later.~~	~~• Num(18,13), if~~Currency in which the Package transaction ~~spread notation = 1~~ ~~• Num(11,10), if~~price is denominated. This data element is not applicable if: • no package is involved, or • Package transaction spread ~~notation = 3~~ ~~• Num(5), if~~is used, or • Package transaction ~~spread~~price notation = ~~4~~3	Char(3)~~• Any value, if Package transaction spread notation = 1~~ ~~• Any value expressed as decimal (eg 0.0257 instead of 2.57%), Package spread price notation = 3~~ ~~• Any integer value expressed in basis points (eg 257 instead of 2.57%), if Package transaction spread notation = 4~~	Currencies included in ISO 4217.~~N~~	N	Transaction - C if [Package ~~indicator] = 'True' and [Package~~ transaction price~~] is not populated~~ notation] = '1', else {blank} Collateral - NR Valuation - NR
~~111~~113	CDE	Package transaction spread ~~currency~~	~~Currency in which~~Price of the ~~Package transaction spread is denominated. This data element is not applicable if~~ ~~•no~~ package ~~is involved, or~~ ~~•Package transaction price is used, or~~ ~~•Package transaction spread is~~referred to in Data Element 109, expressed as ~~percentage or basis points~~a spread.	Traded price of the entire package in which the reported derivative transaction is a component of a package transaction. Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. This data element is not applicable if •no package is involved, or •Package transaction price is used Spread and related data elements of the transactions (spread currency) that represent individual components of the package are reported when available. Package transaction spread may not be known when a new transaction is reported but may be updated later.~~Char(3)~~[60]	• Num(18,13), if Package transaction spread notation = 1 • Num(11,10), if Package transaction spread notation = 3 • Num(5), if Package transaction spread notation = 4~~Currencies included in ISO 4217 Currency codes.~~	~~N~~• Any value, if Package transaction spread notation = 1 • Any value expressed as decimal (e.g. 0.0257 instead of 2.57%), Package spread price notation = 3 • Any integer value expressed in basis points (e.g. 257 instead of 2.57%), if Package transaction spread notation = 4	N	Transaction - C if [Package indicator] = 'True' and [Package transaction price ~~notation] = '1'~~] is not populated, else {blank} Collateral - NR Valuation - NR

[60] Default value with all 9's, for any of the allowable formats, is accepted when the value is unknown. When [Package transaction price notation] = '1' use "99999.9999999999999" (18 numerical characters including 13 decimal places). When [Package transaction price notation] = '3' use "9.9999999999" (11 numerical characters including 10 decimal places). When [Package transaction spread notation] = '4' use "99999" (5 numerical characters with no decimal places).

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	Values~~Public Disseminated~~	~~Position Reporting~~Made Available to the Public	Validations
~~112~~114	CDE	Package transaction spread ~~notation~~currency	~~Manner~~Currency in which the ~~Package~~package transaction spread is ~~expressed.~~ ~~This data element is not applicable if~~ ~~• no package is involved, or~~ ~~• Package transaction price is used.~~ denominated.	Currency in which the Package transaction spread is denominated. This data element is not applicable if ~~Char(1)~~ •no package is involved, or •Package transaction price is used, or •Package transaction spread is expressed as decimal or basis points	Char(3)~~• 1 = Monetary amount~~ ~~• 3 = Decimal~~ ~~• 4 = Basis points~~	Currencies included in ISO 4217 Currency codes.~~N~~	N	Transaction - C if [Package transaction ~~spread] is populated~~price notation] = '1', else {blank} Collateral - NR Valuation - NR
~~113~~115	CDE	Package transaction ~~price~~spread notation	Manner in which the ~~Package~~package transaction ~~price~~spread is expressed. ~~This data element is not applicable if no package is involved~~	~~Char(1)~~Manner in which the Package transaction spread is expressed. This data element is not applicable if • no package is involved, or • Package transaction price is used.	Char(1)~~• 1 = Monetary amount~~ ~~• 3 = Decimal~~	• 1 = Monetary amount • 3 = Decimal • 4 = Basis points~~N~~	N	Transaction - C if [Package transaction ~~price~~spread] is populated, else {blank} Collateral - NR Valuation - NR
~~114~~116	CDE~~C~~ ~~FTC~~	Package ~~indicator~~ transaction price notation	~~Indicator of whether~~Manner in which the ~~swap transaction is part of a~~ package transaction~~.~~ price is expressed.	Manner in which the Package transaction price is expressed. This data element is not applicable if no package is involved~~Boolean~~	~~• True~~ ~~• False~~ Char(1)	• 1 = Monetary amount • 3 = Decimal ~~N~~	N	Transaction -~~M~~ C if [Package transaction price] is populated, else {blank} Collateral - NR Valuation - NR

Data Elements Related to Product

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
~~115~~117	CDE	Unique product identifier[61]	~~A~~ Identifier of a unique ~~set of characters that represents a particular OTC~~code assigned by the Derivatives Service Bureau for a type of derivative.	~~-~~A unique set of characters that represents a particular OTC derivative.	Char(12)~~A list of allowable values and their format will be published by the Derivatives Service Bureau (UPI issuer). This section will be updated with the final rule.~~ ~~Until the above UPI is available reporting counterparties will continue to report, the product-related data elements unique to each TR.~~	A list of allowable values and their format will be published by the Derivatives Service Bureau (UPI issuer). ~~Y~~ Until the above UPI is available reporting counterparties will continue to report the product-related data elements unique to each TR.	Y	Transaction- M Collateral - NR ~~Collateral NR~~ Valuation - NR

[61] Refer to section 1.2.6 *Use of UPI Instrument Types* for explanation on Unique Product Identifiers

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public~~ ~~Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
~~116~~118	CDE	CDS index attachment point	~~Defined lower point~~Point at which the level of losses in the underlying portfolio of a credit default swap reduces the notional of a tranche. ~~For example, the notional in a tranche with an attachment point of 3% will be reduced after 3% of losses in the portfolio have occurred. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).~~	~~Num(11,10)~~Defined lower point at which the level of losses in the underlying portfolio reduces the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% will be reduced after 3% of losses in the portfolio have occurred. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).	Num(11,10)~~Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).~~	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).~~N~~	N	~~Transaction - CR~~ ~~C if UPI.[Underlying asset/contract type] = 'Index tranche', else {blank};~~ ~~When populated, the value shall be less than the value in [CDS index detachment point];~~ ~~Collateral - NR~~ ~~Valuation - NR~~ Transaction - CR C if UPI. Underlier type = 'Index tranche', else {blank}; When populated, the value shall be less than the value in [CDS index detachment point]; Transaction – IR/FX/CO/EQ - NR Collateral - NR Valuation - NR
~~117~~119	CDE	CDS index detachment point	~~Defined point~~Point beyond which losses in the underlying portfolio of a credit default swap no longer reduce the notional of a tranche. ~~For example, the notional in a tranche with an attachment point of 3% and a detachment point of 6% will be reduced after there have been 3% of losses in the portfolio. 6% losses in the portfolio deplete the notional of the tranche. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).~~	~~Num(11,10)~~Defined point beyond which losses in the underlying portfolio no longer reduce the notional of a tranche. For example, the notional in a tranche with an attachment point of 3% and a detachment point of 6% will be reduced after there have been 3% of losses in the portfolio. 6% losses in the portfolio deplete the notional of the tranche. This data element is not applicable if the transaction is not a CDS tranche transaction (index or custom basket).	Num(11,10)~~Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).~~	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).~~N~~	N	Transaction - CR C if UPI.~~[Underlying asset/contract.~~ Underlier type~~]~~ = 'Index tranche', else {blank}; When populated, the value shall be greater than the value in [CDS index attachment point] Transaction – IR/FX/CO/EQ - NR Collateral -NR Valuation - NR
~~118~~120	CFTC	Index factor	~~The~~ Factor of the index version factor, or ~~percent, expressed as a decimal value, that multiplied by the Notional amount yields~~the percentage, used to determine the notional amount ~~covered by the seller of protection for~~ of a credit default swap.	The index version factor or percent, expressed as a decimal value, that multiplied by the Notional amount yields the notional amount covered by the seller of protection for credit default swap.~~Num(11,10)~~	Num(11,10)~~Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).~~	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).~~Y~~	Y	Transaction - CR C if UPI.~~[Underlying asset/contract~~ Underlier type~~]~~ = 'Index' or 'Index tranche', else {blank} Transaction – IR/FX/CO/EQ - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
								Collateral NR Valuation NR
~~119~~121	~~ESMA~~ CDE	~~Derivative based on cryptoassets~~Crypto asset underlying indicator [Crypto asset underlying indicator – Leg 1] [Crypto asset underlying indicator – Leg 2]	Indicator of whether the underlying interest of the derivative is ~~based on~~a crypto-~~assets~~ asset.	Indicator of whether the underlying of the derivative is crypto asset. This element should be reported as 'true' if any of the underlyings is a crypto asset (immediate or ultimate underlying as well as where the derivative is based on a mix of crypto assets and other underlyings).~~Boolean~~	Boolean~~• True~~ ~~• False~~	~~N~~• true, if underlying is a crypto asset • false, if underlying is not crypto asset	N	Transaction – CO O Collateral – NR Valuation - NR
~~120~~122	CDE	Custom basket code	~~If the derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents.~~ Unique identifier for a custom basket of reference assets.	~~TBD~~If the OTC derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents. This data element is not applicable if no custom basket is involved or no unique code has been assigned to it.	~~TBD~~Varchar(72)	~~N~~ISO 17442 Legal Entity Identifier (LEI) code of the basket structurer[62] followed by a unique identifier up to 52 alphanumeric characters.	N	Transaction – C if [Custom basket indicator] = 'True', else {blank} Collateral – NR Valuation – NR
~~121~~123	CFTC	Custom basket indicator	Indicator ~~that~~of whether the derivative ~~is based on~~has a custom basket~~.~~ as its underlying interest.	Indicator of whether the swap transaction is based on a custom basket.~~Boolean~~	Boolean~~• True~~ ~~• False~~	• True • False~~N~~	Y	Transaction -M Collateral - NR Valuation - NR
~~122~~124	CDE	~~Source of the~~Basket constituent identifier ~~of the basket constituents~~	~~Source of the underliers' identifiers that represent the constituents of a custom basket, in line with the underlier ID source within the UPI reference data elements, as defined by the CPMIIOSCO Technical Guidance: Harmonisation of the Unique Product Identifier~~Identifier of a reference	~~TBD~~An identifier that represents a constituent of an underlying custom basket in line with the Underlier ID within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider or in line with an identifier that would be reported as an Underlier ID (Other) where the UPI Underlier ID is 'OTHER'. This data element is not applicable if no custom basket is involved.	~~TBD~~Varchar(350)	~~N~~An identifier that can be used to determine an asset, index or benchmark included in a basket.[63] Up to 350 alphanumeric characters.	N	Transaction – C if [Custom basket indicator] = 'True', else {blank} Collateral – NR Valuation - NR

[62] The LEI code should represent the LEI of the entity assigning the basket code.
[63] In line with the Underlier ID within the UPI reference data elements, as maintained by the UPI service provider, or in accordance with section 5.2 of the CPMI-IOSCO Technical Guidance: Harmonization of the Unique Product Identifier.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public~~ ~~Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
			asset in the custom basket.~~,~~ ~~This data element is not applicable if no custom basket is involved~~					
~~123~~125	CDE	~~Identifier of the basket's constituents~~Basket constituent identifier source	~~Underliers that represent the constituents of a custom basket, in line with the underlier ID within the UPI reference data elements, as defined by the CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Product Identifier.~~ Source of the basket constituent identifier referred to in Data Element Number 124.~~This data element is not applicable if no custom basket is involved.~~	The origin, or publisher, of the associated Basket constituent identifier, in line with the Underlier ID source within the ISO 4914 UPI reference data elements as maintained by the UPI Service Provider or in line with the allowable value that would be reported as an Underlier ID (Other) source where the UPI Underlier ID is 'OTHER'. This data element is not applicable if no custom basket is involved.~~TBD~~	~~TBD~~Varchar(350)	~~N~~The origin, or publisher[64], of the associated basket constituent identifier. Up to 350 alphanumeric characters.	N	Transaction – C if [Basket constituent identifier] is populated, else {blank} Collateral - NR Valuation - NR
126	CDE	Basket constituent number of units	Number of units of each reference asset in the custom basket.	The number of units of a particular constituent in a custom basket. This data element is not applicable if no custom basket is involved.	Num(18,13)	Any value greater than zero.[65]	N	Transaction – C if [Basket constituent identifier] is populated, else {blank} The number of constituent number of units values must equal the number of constituent identifier, unit of measure, and identifier source values. Collateral – NR Valuation - NR
127	CDE	Basket constituent unit of measure	Unit of measure in which the number of units referred to in Data Element Number 126 is expressed.	Unit of measure in which the number of units of a particular custom basket constituent is expressed. This data element is not applicable if no custom basket is involved.	Char(4)	ISO 20022 approved external UnitOfMeasureCode codeset	N	Transaction – C if [Basket constituent identifier] is populated, else {blank} The number of constituent unit of measure values must equal the number of constituent identifier, number of units, and identifier source values.

[64] In line with the Underlier ID within the UPI reference data elements, as maintained by the UPI service provider, or in accordance with section 5.2 of the CPMI-IOSCO Technical Guidance: Harmonization of the Unique Product Identifier.

[65] For commodities baskets where calculated formula of different % weights of indices are used, provide values without the %. For example, 10% should be reported as "10".

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public~~ ~~Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
								Collateral – NR Valuation – NR
128	CDE	Underlier ID (Other) [Underlier ID (Other) – Leg 1] [Underlier ID (Other) – Leg 2]	Identifier of each underlying interest of the derivative.	The asset(s), index (indices) or benchmark underlying a contract or, in the case of a foreign exchange derivative, identification of index.[66] This data element is applicable when the value of Underlier ID is submitted as 'OTHER' to the UPI service provider.[67]	Varchar(350)	An identifier[68] that can be used to determine the asset(s), index (indices) or benchmark underlying a contract. Up to 350 alphanumeric characters.	N	Transaction – C if UPI.[Underlier ID[69]] = 'Other', else {blank} Collateral – NR Valuation - NR
129	CDE	Underlier ID (Other) source [Underlier ID (Other) source – Leg 1] [Underlier ID (Other) source – Leg 2]	Source of the Underlier ID (Other) referred to in Data Element Number 128.	The origin, or publisher, of the associated Underlier ID (Other). This data element is applicable when the value of Underlier ID source is submitted as 'OTHER' to the UPI service provider.	Varchar(350)	The origin, or publisher[70], of the associated Underlier ID. Up to 350 alphanumeric characters.	N	Transaction – C if [Underlier ID (Other)] is populated, else {blank} Collateral – NR Valuation - NR
130	CDE	Underlying asset trading platform identifier [Underlying asset trading platform identifier – Leg 1] Underlying asset trading platform identifier – Leg 2]	Identifier of the platform on which the underlying interest referred to in Data Element Number 128 is traded.	For a platform (e.g. exchange) traded underlying asset, the platform on which the asset is traded.[71] This data element is not applicable to OTC derivative transactions with custom basket constituents.	Char(4)	ISO 10383 Segment Market Identifier Code (MIC)	N	Transaction – EQ/CR O Collateral – NR Valuation - NR

[66] If more than one underlier exists, the derivative should be considered a basket and the corresponding basket fields should be used.
[67] When a particular underlier ID is not supported by the UPI service provider (Underlier ID is 'Other'), that underlier ID is reported in this field to the trade repository.
[68] In line with the Underlier ID within the UPI reference data elements, as maintained by the UPI service provider, or in accordance with section 5.2 of the CPMI-IOSCO Technical Guidance: Harmonization of the Unique Product Identifier.
[69] Depending on the product DSB may use attributes with names such as Reference Rate, Underlying Instrument Index, Underlying instrument ISIN, Underlying instrument LEI, or another name to denote the asset or index underlying the derivative.
[70] In line with the Underlier ID within the UPI reference data elements, as maintained by the UPI service provider, or in accordance with section 5.2 of the CPMI-IOSCO Technical Guidance: Harmonization of the Unique Product Identifier.
[71] The platform provided should be the platform from where the underlying asset gets its pricing information.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
131	CDE	Underlying asset price source [Underlying asset price source – Leg 1] [Underlying asset price source – Leg 2]	Source of the price used to determine the value or level of the underlying interest referred to in Data Element Number 128.	For an underlying asset or benchmark not traded on a platform, the source of the price used to determine the value or level of the asset or benchmark. This data element is not applicable to OTC derivative transactions with custom basket constituents.	Varchar(50)	Up to 50 alphanumeric characters.	N	Transaction – O Collateral – NR Valuation - NR
~~124~~132	CFTC	Embedded option type	Type of ~~option or~~ optional provision ~~embedded~~ in a ~~contract.~~derivative.	Type of option or optional provision embedded in a contract.~~Char(4)~~	Char(4)~~• MDET = Mandatory early termination~~ ~~• OPET = Optional early termination~~ ~~• CANC = Cancelable~~ ~~• EXTD = Extendible~~ ~~• OTHR = Other~~	• MDET = Mandatory early termination • OPET = Optional early termination • CANC = Cancelable • EXTD = Extendible • OTHR = Other ~~Y~~	Y	Transaction - O Collateral - NR Valuation - NR

Data Elements Related to Payments and Settlement

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
~~125~~133	CDE	Final contractual settlement date	Date in the agreement by which all obligations under the derivative are to be satisfied. ~~Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract.~~ ~~For products that may not have a final contractual settlement date (e.g., American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.~~	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract. For products that may not have a final contractual settlement date (e.g., American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.~~YYYY-MM-DD, based on UTC.~~	~~Any valid date.~~YYYY-MM-DD, based on UTC.	~~N~~Any valid date.	~~Maximum of all final contractual settlement dates of all derivatives in the position.~~N	~~Transaction -~~ ~~M,~~Transaction -C if UPI.[ReturnorPayoutTrigger] is not 'Contract for Difference (CFD)', else {blank}. When populated, - the value shall be equal to or later than the value in [Expiration date] Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public~~ ~~Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
~~126~~134	CDE	Settlement location ~~[Settlement location-Leg 1]~~ ~~[Settlement location-Leg 2]~~	Place of settlement of the derivative. ~~Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not included in the ISO 4217 currency list, for example CNH).~~	Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not included in the ISO 4217 currency list, for example CNH).~~Char(2)~~	Char(2)~~ISO 3166 Country codes (using two-letter code (alpha-2)~~	ISO 3166 Country codes (using two-letter code (alpha-2)~~N~~	N	Transaction - O Collateral - NR Valuation - NR
~~127~~135	CDE	Settlement currency [Settlement currency-Leg 1] [Settlement currency-Leg 2]	For each leg of the derivative, the currency in which the cash settlement is denominated. ~~Currency for the cash settlement of the transaction when applicable.~~ ~~For multi-currency products that do not net, the settlement currency of each leg.~~ ~~This data element is not applicable for physically settled products (e.g., physically settled swaptions).~~	Currency for the cash settlement of the transaction when applicable. For multi-currency products that do not net, the settlement currency of each leg. This data element is not applicable for physically settled products (e.g., physically settled swaptions). ~~Char(3)~~	Char(3)~~Currencies included in ISO 4217 Currency codes.~~	Currencies included in ISO 4217 Currency codes.~~Y~~	Y	Transaction - C if UPI.[Delivery type] = 'Cash', else {blank} Collateral - NR Valuation - NR
~~128~~136	CDE	Other payment ~~payer~~amount[72]	~~Identifier~~Amount of ~~the payer of Other~~each payment under the derivative except an option premium amount~~.~~ under Data Element Number 144.	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.~~• Char(20) for an LEI code or~~ ~~• Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or~~ ~~• Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law~~	Num(25,5)~~ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~ ~~• For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.~~ ~~• An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from~~	~~N~~Any value greater than or equal to zero.	Y	Transaction - C if [Other payment ~~amount~~type] is populated, else {blank} Collateral - NR Valuation - NR

[72] The set of data elements related to other payments (Other payment type [#141], Other payment amount [#142], Other payment currency [#143], Other payment date [#144], Other payment payer [#139], Other payment receiver [#140]) can be reported multiple times in the case of multiple payments.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public~~ ~~Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
					~~such derivatives data reporting requirements.~~			
~~129~~137	CDE	Other payment ~~receiver~~ currency	~~Identifier of~~Currency in which the ~~receiver of Other~~other payment amount~~.~~ referred to in Data Element Number 136 is denominated.	Currency in which Other payment amount is denominated.~~•~~ ~~Char(20) for an LEI code~~ ~~or~~ ~~• Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity or~~ ~~• Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law~~	~~•~~ Char(3)~~ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).~~ ~~• For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.~~ ~~• An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.~~	Currencies included in ISO 4217.~~N~~	Y	Transaction - C if [Other payment amount] is populated, else {blank} Collateral - NR Valuation - NR
~~130~~138	CDE	Other payment ~~type~~date	Date on which the other payment amount referred to in Data Element Number 136 is to be paid. ~~Type of Other payment amount.~~ ~~Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element.~~	~~Char(1)~~Unadjusted date on which the Other payment amount is paid.	YYYY-MM-DD, based on UTC.~~• UFRO = Upfront Payment, i.e., the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction~~ ~~• UWIN = Unwind or Full termination, i.e., the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s)~~ ~~• PEXH = Principal Exchange, i.e., Exchange of notional values for cross-currency swaps~~	~~Y~~Any valid date.	N	Transaction - ~~CR~~ C~~, at least one is required: ([Fixed rate] or [Spread] or~~ if [Other payment ~~type] = 'UFRO').~~ ~~Allowable values UWIN' and PEXH' are optional and independent of the above condition~~ ~~Transaction – IR/FX/EQ/CO~~ ~~O~~amount] is populated, else {blank} Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description *(from Appendix A to the TR Rules)*	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
~~131~~139	CDE	Other payment ~~amount~~payer	Identifier of the payer of the other payment amount referred to in Data Element Number 136. ~~Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.~~	Identifier of the payer of Other payment amount. ~~Num(25,5)~~	• Char(20) for an LEI code or • Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or • Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law ~~Any value greater than or equal to zero.~~	ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.~~Y~~	N	Transaction - C if [Other payment ~~type~~amount] is populated, else {blank} Collateral - NR Valuation - NR
~~132~~140	CDE	Other payment ~~currency~~receiver	~~Currency in which Other~~Identifier of the receiver of the other payment amount ~~is denominated.~~referred to in Data Element Number 136.	Identifier of the receiver of Other payment amount. ~~Char(3)~~	• Char(20) for an LEI code or • Varchar(72), for natural persons who are acting as private individuals and not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity or • Varchar(72), Internal identifier code for a non-reporting counterparty subject to Blocking Law ~~Currencies included in ISO 4217.~~	ISO 17442 LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/). For natural persons who are acting as private individuals(not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. An internal identifier code as non-reporting counterparty identifier if such counterparty or transaction is subject to Blocking Law and the reporting counterparty has exemptive relief from such derivatives data reporting requirements.~~Y~~	N	Transaction - C if [Other payment amount] is populated, else {blank} Collateral - NR Valuation - NR
~~133~~141	CDE	Other payment ~~date~~type	~~Unadjusted date on which~~Reason for the ~~Other~~ payment ~~amount is paid.~~referred to in Data Element Number 136.	Type of Other payment amount. Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data element. ~~YYYY-MM-DD, based on UTC.~~	Char(4)~~Any valid date.~~	• UFRO = Upfront Payment, i.e., the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction • UWIN = Unwind or Full termination, i.e., the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s) • PEXH = Principal Exchange, i.e., Exchange of notional values for cross-currency swaps~~N~~	Y	Transaction - CR C ~~if~~, at least one is required: ([Fixed rate] or [Spread] or [Other payment ~~amount] is populated, else {blank}~~type] = 'UFRO'). Allowable values UWIN' and PEXH' are optional and independent of the above condition Transaction – IR/FX/EQ/CO Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public~~ ~~Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
~~134~~142	CDE	Payment frequency period[73] [Fixed rate payment frequency period-Leg 1] [Fixed rate payment frequency period-Leg 2] [Floating rate payment frequency period-Leg 1] [Floating rate payment frequency period-Leg 2]	For each leg of a derivative, the ~~transaction, where applicable:~~ unit of time ~~unit associated with~~of the frequency of payments~~, e.g., day, week, month, year or term of the stream.~~.	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g., day, week, month, year or term of the stream.~~Char(4)~~	Char(4)~~• DAIL = Daily~~ ~~• WEEK = Weekly~~ ~~• MNTH = Monthly~~ ~~• YEAR = Yearly~~ ~~• ADHO = Ad hoc which applies when payments are irregular~~ ~~• EXPI = Payment at term~~	~~Y~~• DAIL = Daily • WEEK = Weekly • MNTH = Monthly • YEAR = Yearly • ADHO = Ad hoc which applies when payments are irregular • EXPI[74] = Payment at term	Y	~~Transaction – CR M~~ ~~Transaction - IR if UPI.[Instrument type] = 'Swap', else {blank}, hen~~Transaction – CR/IR/EQ/CO O when populated with 'EXPI', [Payment frequency period multiplier] must be '1' Transaction – ~~EQ/CO O~~ FX - NR Collateral - NR Valuation - NR
~~135~~143	CDE	Payment frequency period multiplier [Fixed rate payment frequency period multiplier-Leg 1] [Fixed rate payment frequency period multiplier-Leg 2] [Floating rate payment frequency period multiplier-Leg 1] [Floating rate payment frequency period multiplier-Leg 2]	For each leg of a derivative, the number by which the payment frequency period is multiplied to determine the frequency of periodic payment dates.~~For each leg of the transaction, where applicable: number of time units (as expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur. For example, a transaction with payments occurring every two months is represented with a Payment frequency period of "MNTH" (monthly) and a Payment frequency period multiplier of 2.~~ ~~This data element is not applicable if the Payment frequency period is "ADHO." If Payment frequency period is "EXPI", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.~~	For each leg of the transaction, where applicable: number of time units (as expressed by the Payment frequency period) that determines the frequency at which periodic payment dates occur. For example, a transaction with payments occurring every two months is represented with a Payment frequency period of "MNTH" (monthly) and a Payment frequency period multiplier of 2. This data element is not applicable if the Payment frequency period is "ADHO." If Payment frequency period is "EXPI", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.~~Num(3,0)~~	Num(3,0)~~Any value greater than or equal to zero.~~	~~Y~~Any value greater than or equal to zero.	Y	~~Transaction – CR/IR/EQ/CO C if [Payment frequency period] ≠ 'ADHO', else {blank}~~ ~~Collateral - NR~~ ~~Valuation - NR~~ Transaction – CR/IR/EQ/CO C if [Payment frequency period] ≠ 'ADHO', else {blank} Transaction – FX - NR Collateral - NR Valuation - NR

[73] To represent quarterly payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '3'. For semi-annual payment, report [Payment frequency period] = 'MNTH' and [Payment frequency period multiplier] = '6'.

[74] Throughout this Technical Manual, for the allowable value 'EXPI' in frequency period related data elements, two different descriptions 'Payment at term' and 'End of term' are being used which in essence has the same meaning and represents the frequency/rate of payment/quantity.

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
~~136~~144	CDE	Option premium amount	~~For options and swaptions of all asset classes, monetary amount~~Premium paid by ~~the option~~a buyer~~.~~ ~~This data element is not applicable if the instrument is not~~ of an option or ~~does not embed any optionality.~~swaption.	~~Num(25,5)~~For options and swaptions of all asset classes, monetary amount paid by the option buyer. This data element is not applicable if the instrument is not an option or does not embed any optionality.	Num(25,5)~~Any value greater than or equal to zero.~~	Any value greater than or equal to zero.~~Y~~	Y	~~Transaction~~ ~~C if UPI.[Instrument type] = 'Option', else {blank}~~ ~~Collateral - NR~~ ~~Valuation - NR~~ Transaction C if UPI.[Instrument type] = 'Option', else {blank} Collateral - NR Valuation - NR
~~137~~145	CDE	Option premium currency	~~For options and swaptions of all asset classes, currency~~Currency in which the ~~option~~ premium ~~amount~~referred to in Data Element Number 144 is denominated. ~~This data element is not applicable if the instrument is not an option or does not embed any optionality.~~	~~Char(3)~~For options and swaptions of all asset classes, currency in which the option premium amount is denominated. This data element is not applicable if the instrument is not an option or does not embed any optionality.	Char(3)~~Currencies included in ISO 4217.~~	~~Y~~Currencies included in ISO 4217.	Y	Transaction C if [Option premium amount] > 0, else {blank} Collateral - NR Valuation - NR
~~138~~146	CDE	Option premium payment date	~~Unadjusted date~~Date on which the ~~option~~ premium referred to in Data Element Number 144 is paid.	Unadjusted date on which the option premium is paid. ~~YYYY-MM-DD, based on UTC.~~	~~Any valid date~~YYYY-MM-DD, based on ~~ISO 8601 Date and time format.~~ UTC.	~~N~~Any valid date based on ISO 8601 Date and time format.	N	~~Transaction~~ ~~C if [Option premium amount] > 0, else {blank}~~ ~~Collateral - NR~~ ~~Valuation - NR~~ Transaction C if [Option premium amount] > 0, else {blank} Collateral - NR Valuation - NR
~~139~~147	CDE	First exercise date	First date on which an option can be exercised. ~~First unadjusted date during the exercise period in which an option can be exercised.~~ ~~For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the Execution timestamp.~~ ~~For knock-in options, where the first exercise date is not known~~	First unadjusted date during the exercise period in which an option can be exercised. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the Execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available. This data element is not applicable if the instrument is not an option or does not embed any optionality.~~YYYY-MM-DD, based on UTC.~~	~~Any valid date~~YYYY-MM-DD, based on ~~ISO 8601 Date and time format.~~ UTC.	~~Y~~Any valid date based on ISO 8601 Date and time format.	Y	~~Transaction~~ ~~C if UPI.[Instrument type] = 'Option', else {blank}~~ ~~Collateral - NR~~ ~~Valuation - NR~~ Transaction C if UPI.[Instrument type] = 'Option', else {blank} Collateral - NR Valuation - NR

Data Element Number	Source	Data Element Name	~~Definition for~~ Data Element Description (from Appendix A to the TR Rules)	Detailed Explanation of Data Element~~Format~~	Format~~Values~~	~~Public Disseminated~~Values	~~Position Reporting~~Made Available to the Public	Validations
			~~when a new transaction is reported, the first exercise date is updated as it becomes available.~~ ~~This data element is not applicable if the instrument is not an option or does not embed any optionality.~~					
~~140~~148	CFTC	Fixing date [Fixing date-Leg 1] [Fixing date-Leg 2]	~~Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options will fix against a particular exchange rate, which will be used to compute the ultimate cash seasttlement.~~ For each leg of a derivative, the date on which the reference rate is determined.	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options will "fix" against a particular exchange rate, which will be used to compute the ultimate cash settlement. ~~YYYY-MM-DD~~	YYYY-MM-DD ~~Any valid date based on ISO 8601 Date and time format.~~	~~N~~Any valid date based on ISO 8601 Date and time format.	N	Transaction – CR/IR/EQ/CO O Transaction - FX C if (UPI.[Instrument type] = 'Forward' or 'Option') and UPI.[Delivery type] = 'Cash', else {blank} Collateral - NR Valuation - NR

2.1 Position reporting guidelines

Data Element Name	Detailed Explanation of Data Element	Position Reporting
Buyer identifier	Identifier of the counterparty that is the buyer, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) • most options and option-like contracts including swaptions, caps and floors • credit default swaps (buyer/seller of protection) • variance, volatility and correlation swaps • contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	Where Buyer Identifier is applicable, the buyer/seller determination is made on the net of all position components.
Seller identifier	Identifier of the counterparty that is the seller as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) • most options and option-like contracts including swaptions, caps and floors • credit default swaps (buyer/seller of protection) • variance, volatility and correlation swaps	Where Seller Identifier is applicable, the buyer/seller determination is made on the net of all position components.

	• contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	
Payer identifier [Payer identifier–Leg 1] [Payer identifier–Leg 2]	Identifier of the counterparty of the payer leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this • most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	Where Payer Identifier is applicable, the payer/receiver determination is made on the net of all position components.
Receiver identifier [Receiver identifier-Leg 1] [Receiver identifier-Leg 2]	Identifier of the counterparty of the receiver leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	Where Receiver Identifier is applicable, the payer/receiver determination is made on the net of all position components.
Effective date	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	Effective date initially reported when position was entered into.
Unique transaction identifier (UTI)	A unique identifier assigned to all derivatives reported at the transaction or position level which identifies it uniquely throughout its lifecycle and used for all recordkeeping.	New UTI created for position.
Notional amount [Notional amount-Leg 1] [Notional amount-Leg 2]	For each leg of the transaction, where applicable: • for OTC derivative transactions negotiated in monetary amounts, the amount specified in the contract. • for OTC derivative transactions negotiated in non-monetary amounts, refer to Appendix 3.1 for converting notional amounts for non-monetary amounts. In addition: • For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element. • For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount. • For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events); • Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.	The notional amount is calculated as the net of buyer/seller or payer/receiver position components.
Call amount [Call amount-Leg 1] [Call amount-Leg 2]	For foreign exchange options, the monetary amount that the option gives the right to buy.	The call amount is calculated as the sum of all call amounts included in the position.
Put amount [Put amount-Leg 1] [Put amount-Leg 2]	For foreign exchange options, the monetary amount that the option gives the right to sell.	The put amount is calculated as the sum of all put amounts included in the position.
Notional quantity [Notional quantity-Leg 1] [Notional quantity-Leg 2]	For each leg of the transaction, where applicable, for derivative transactions negotiated in non-monetary amounts with fixed notional quantity for each schedule period (e.g., 50 barrels per month). The frequency is reported in Quantity frequency and the unit of measure is reported in Quantity unit of measure.	The notional quantity is calculated as the net of buyer/seller position components' notional quantity.
Total notional quantity [Total notional quantity-Leg 1] [Total notional quantity-Leg 2]	For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.	The total notional quantity is calculated as the net of buyer/seller position components' total notional quantity.
Price	Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions. For commodity fixed/float swaps and similar products with periodic payments, this data element refers to the fixed price of the fixed leg(s).	Volume Weighted Average Price.

	For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset. For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier. This data element is not applicable to: • Interest rate swaps and forward rate agreements, as it is understood that the information included in the data elements Fixed rate and Spread may be interpreted as the price of the transaction. • Interest rate options and interest rate swaptions as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Commodity basis swaps and the floating leg of commodity fixed/float swaps as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction. • Foreign exchange swaps, forwards and options, as it is understood that the information included in the data elements Exchange rate, Strike price, and Option premium may be interpreted as the price of the transaction. • Equity options as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Credit default swaps and credit total return swaps, as it is understood that the information included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction. • Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. Where the price is not known when a new transaction is reported, the price is updated as it becomes available. For transactions that are part of a package, this data element contains the price of the component transaction where applicable.	
Spread [Spread-Leg 1] [Spread-Leg 2]	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g. interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), • spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). For example, USD-LIBOR-BBA plus .03 or WTI minus USD 14.65; or • difference between the reference prices of the two floating leg indexes. For example, the 9.00 USD "Spread" for a WCS vs. WTI basis swap where WCS is priced at 43 USD and WTI is priced at 52 USD.	Volume Weighted Average Spread.
Initial margin posted by the reporting counterparty (post-haircut)	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing agency, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	Sum of initial margin posted for all derivatives in the same position.
Initial margin posted by the reporting counterparty (pre-haircut)	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the clearing agency, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	Sum of initial margin posted for all derivatives in the same position.
Initial margin collected by the reporting counterparty (post-haircut)	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements.	Sum of initial margin collected for all derivatives in the same position.

	If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing agency as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	
Initial margin collected by the reporting counterparty (pre-haircut)	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the clearing agency as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	Sum of initial margin collected for all derivatives in the same position.
Variation margin posted by the reporting counterparty (post-haircut)	Monetary value of the variation margin posted by the counterparty 1 (including the cash-settled one) and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.	Sum of variation margin posted for all derivatives in the same position.
Variation margin posted by the reporting counterparty (pre-haircut)	Monetary value of the variation margin posted by the reporting counterparty (including the cash-settled one) and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin posted relates to such single transaction. This data element refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/transaction If the variation margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	Sum of variation margin posted for all derivatives in the same position.
Variation margin collected by the reporting counterparty (post-haircut)	Monetary value of the variation margin collected by the counterparty 1 (including the cash-settled one) and including any margin that is in transit and pending settlement. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio /transaction. If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the counterparty 1 and reported as one total value.	Sum of variation margin collected for all derivatives in the same position.
Variation margin collected by the reporting counterparty (pre-haircut)	Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one) and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/ transaction.	Sum of variation margin collected for all derivatives in the same position.

	If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	
Valuation amount	Current value of the outstanding contract. Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e., the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).	Sum of valuation amounts for all derivatives in the position or valuation of the position itself if it is evaluated as a single element.
Final contractual settlement date	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract. For products that may not have a final contractual settlement date (e.g., American options), this data element reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.	Maximum of all final contractual settlement dates of all derivatives in the position.

3 Appendix

From ~~CPMI IOSCO~~Revised CDE Technical Guidance – version 3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)[75]

3.1 Notional amount

Product	Converted Amount
Equity options and similar products	Product of the strike price and the number of shares or index units
Equity forwards and similar products	Product of the forward price and the number of shares or index units
Equity dividend swaps and similar products	Product of the period fixed strike and the number of shares or index units
Equity swaps, portfolio swaps, and similar products	Product of the initial price and the number of shares or index units
Equity variance swaps and similar products	Variance amount
Equity volatility swaps and similar products	Vega notional amount
Equity CFDs and similar products	Product of the initial price and the number of shares or index units
Commodity options and similar products	Product of the strike price, and the total notional quantity
Commodity forwards and similar products	Product of the forward price and the total notional quantity
Commodity fixed/float swaps and similar products	Product of the fixed price and the total notional quantity
Commodity basis swaps and similar products	Product of the last available spot price at the time of the transaction of the underlying asset of the leg with no spread and the total notional quantity of the leg with no spread
Commodity swaptions and similar products	Notional amount of the underlying contract
Commodity CFDs and similar products	Product of the initial price and the total notional quantity

Notes to the conversion table for derivatives negotiated in non-monetary amounts:

Note 1: for derivatives where the quantity unit of measure differs from the price unit of measure, the price or total quantity is converted to a unified unit of measure.

Note 2: if applicable to the derivative, the notional amount reflects any multipliers and option entitlements.

[75] CDE Technical Guidance – version 3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), https://www.leiroc.org/publications/gls/roc_20220829.pdf

Note 3: for basket-type contracts, the notional amount of the derivative is the sum of the notional amounts of each constituent of the basket.

3.2 Mapping of Day count convention allowable values to ISO 20022, FpML, and FIX/FIXML values

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.	1	30/360 (30U/360 Bond Basis)	Mainly used in the United States with the following date adjustment rules: (1) If the investment is End-Of-Month and Date1 is the last day of February and Date2 is the last day of February, then change Date2 to 30; (2) If the investment is End-Of-Month and Date1 is the last day of February, then change Date1 to 30;(3) If Date2 is 31 and Date1 is 30 or 31, then change Date2 to 30;(4) If Date1 is 31, then change Date1 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f). [Symbolic name: ThirtyThreeSixtyUS]	30/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (e). The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = [360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360 "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; and "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31 and D1 is greater than 29, in which case D2 will be 30[79]
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).					

[76] The information contained in this column refers to the ISO 20022 data dictionary.
[77] The source of information contained in this column is FIX Trading Community, http://fiximate.fixtrading.org/latestEP/
[78] The definitions contained herein are copyright 2006 by International Swaps and Derivatives Association, Inc. (ISDA) and reproduced by permission of ISDA. All Rights Reserved.
[79] Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.					
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.	6	Act/360	The actual number of days between Date1 and Date2, divided by 360. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e). [Symbolic name: ActThreeSixty]	ACT/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (d). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.	7	Act/365 (FIXED)	The actual number of days between Date1 and Date2, divided by 365. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d). [Symbolic name: ActThreeSixtyFiveFixed]	ACT/365. FIXED	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (c). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365.

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, i.e., the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.	9	Act/Act (ICMA)	The denominator is the actual number of days in the coupon period multiplied by the number of coupon periods in the year. Assumes that regular coupons always fall on the same day of the month where possible. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c). [Symbolic name: ActActICMA]	ACT/ACT.ICMA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c). This day count fraction code is applicable for transactions booked under the 2006 ISDA Definitions. Transactions under the 2000 ISDA Definitions should use the ACT/ACT.ISMA code instead. A fraction equal to "number of days accrued/number of days in year", as such terms are used in Rule 251 of the statutes, by-laws, rules and recommendations of the International Capital Markets Association (the "ICMA Rule Book"), calculated in accordance with Rule 251 of the ICMA Rule Book as applied to non-US dollar-denominated straight and convertible bonds issued after 31 December 1998, as though the interest coupon on a bond were being calculated for a coupon period corresponding to the Calculation Period or Compounding Period in respect of which payment is being made.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.	5	30E/360 (ISDA)	Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). [Symbolic name: ThirtyEThreeSixtyISDA]	30E/360.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change. The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = [360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360. "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31, in which case D2 will be 30.

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.	11	Act/Act (ISDA)	The denominator varies depending on whether a portion of the relevant calculation period falls within a leap year. For the portion of the calculation period falling in a leap year, the denominator is 366 and for the portion falling outside a leap year, the denominator is 365. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b). [Symbolic name: ActActISDA]	ACT/ACT. ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (b). Note that going from FpML 2.0 Recommendation to the FpML 3.0 Trial Recommendation the code in FpML 2.0 "ACT/365.ISDA" became "ACT/ACT.ISDA". The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if any portion of that Calculation Period or Compounding Period falls in a leap year, the sum of (i) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a leap year divided by 366 and (ii) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a non-leap year divided by 365).
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).	14	Act/365L	The number of days in a period equal to the actual number of days .The number of days in a year is 365, or if the period ends in a leap year 366. Used for sterling floating rate notes. May also be referred to as ISMA Year. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). [Symbolic name: ActThreeSixtyFiveL]	ACT/365L	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i). The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if the later Period End Date of the Calculation Period or Compounding Period falls in a leap year, divided by 366).

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.	8	Act/Act (AFB)	The actual number of days between Date1 and Date2, the denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February). See also AFB Master Agreement for Financial Transactions - Interest Rate Transactions (2004) in Section 4. Calculation of Fixed Amounts and Floating Amounts, paragraph 7 Day Count Fraction, subparagraph (i). [Symbolic name: ActActAFB]	ACT/ACT. AFB	The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Définitions Communes plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994. The denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February) – where a period of longer than one year is involved, two or more calculations are made: interest is calculated for each full year, counting backwards from the end of the calculation period, and the remaining initial stub period is treated in accordance with the usual rule. When counting backwards for this purpose, if the last day of the relevant period is 28 February, the full year should be counted back to the previous 28 February unless 29 February exists, in which case, 29 February should be used.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.	4	30E/360 (Eurobond Basis)	Also known as 30/360.ISMA, 30S/360, or Special German. Date adjustment rules are: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to the 30th. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g). [Symbolic name: ThirtyEThreeSixty]	30E/360	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (f). Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.					

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.					
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.	15	NL365	The number of days in a period equal to the actual number of days, with the exception of leap days (29 February) which are ignored. The number of days in a year is 365, even in a leap year. [Symbolic name: NLThreeSixtyFive]		
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICMA Ultimo) in the FIX/FIXML model.	10	Act/Act (ICMA Ultimo)	The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month. [Symbolic name: ActActISMAUltimo]	ACT/ACT. ISMA	The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after 31 December 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond. This day count fraction code is applicable for transactions booked under the 2000 ISDA Definitions. Transactions under the 2006 ISDA Definitions should use the ACT/ACT.ICMA code instead.

Allowable value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (i.e., next month). Method equal to ThirtyEPlusThreeSixty in the FIX/FIXML model.	13	30E+/360	Variation on 30E/360. Date adjustment rules: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to 1 and increase Month2 by one, i.e., next month. [Symbolic name: ThirtyEPlusThreeSixty]		
A017	Actual364	Method whereby interest is calculated based on the actual number of accrued days in the interest period divided by 364. Method equal to Act364 in the FIX/FIXML model.	17	Act/364	The actual number of days between Date1 and Date2, divided by 364. [Symbolic name: Act364]		
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FIX/FIXML model.	12	BUS/252	Used for Brazilian real swaps, which is based on business days instead of calendar days. The number of business days divided by 252. [Symbolic name: BusTwoFiftyTwo]	BUS/252	The number of Business Days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 252.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 360-day year.	16	NL360	This is the same as Act/360, with the exception of leap days (29 February) which are ignored. [Symbolic name: NLThreeSixty]		
A020	1/1	If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).	0	1/1	If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a). [Symbolic name: OneOne]	1/1	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (a).

Allow able value	ISO 20022 name	ISO 20022 definition[76]	FIX/ FIXML[77] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[78] code	FpML definition
NARR	Narrative	Other method.			Other FIX/FIXML code values not listed above and FIX/FIXML code values that are reserved for user extensions, in the range of integer values of 100 and higher.		

3.3 Valuation method

Classification of valuation inputs

Bucket	Input used	Valuation method[80]
1	Quoted prices in active markets for identical assets or liabilities that the entity can access at the measurement date [IFRS 13:76/ASC 820-10-35-40]. A quoted market price in an active market provides the most reliable evidence of fair value and is used without adjustment to measure fair value whenever available, with limited exceptions. [IFRS 13:77/ASC 820-10-35-41] An active market is a market in which transactions for the asset or liability take place with sufficient frequency and volume to provide pricing information on an ongoing basis. [IFRS 13: Appendix A/ASC 820-10-20].	Mark-to-market
2	Quoted prices for similar assets or liabilities in active markets [IFRS 13:81/ASC 820-10-35-47] (other than quoted market prices included within bucket 1 that are observable for the asset or liability, either directly or indirectly)	Mark-to-market
3	Quoted prices for identical or similar assets or liabilities in markets that are not active [IFRS 13:81/ASC 820-10-35-48(b)] (other than quoted market prices included within bucket 1 that are observable for the asset or liability, either directly or indirectly).	Mark-to-model – historic prices from inactive markets should not be directly used
4	Inputs other than quoted prices that are observable for the asset or liability, for example interest rates and yield curves observable at commonly quoted intervals, implied volatilities, credit spreads [IFRS 13:81/ASC 820-10-35-48(c)] (other than quoted market prices included within bucket 1 that are observable for the asset or liability, either directly or indirectly)	Mark-to-market
5	Inputs that are derived principally from or corroborated by observable market data by correlation or other means ("market-corroborated inputs") [IFRS 13:81/ASC 820-10-35-48(d)] (other than quoted market prices included within bucket 1 that are observable for the asset or liability, either directly or indirectly).	Mark-to-model – the inputs can be derived "principally" from observable market data, meaning that unobservable inputs can be used
6	Unobservable inputs for the asset or liability. [IFRS 13:86/ASC 820-10-35-52] Unobservable inputs are used to measure fair value to the extent that relevant observable inputs are not available, thereby allowing for situations in which there is little, if any, market activity for the asset or liability at the measurement date. An entity develops unobservable inputs using the best information available in the circumstances, which might include the entity's own data, taking into account all information about market participant assumptions that is reasonably available. [IFRS 13:87-89/ASC 820-10-35-53 - 35-54A]	Mark-to-model – unobservable inputs are used

[80] The classification provided in this column is independent from IFRS 13/ASC 820 and is for the sole purpose of reporting critical data elements of OTC derivative transactions.

3.4 Collateralisation category

Value	Name	Definition
~~UNCO~~UNCL	Uncollateralised	There is no collateral agreement between the counterparties or the collateral agreement(s) between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative transaction.
~~PAC1~~PRC1	Partially collateralised: Counterparty 1 only	The collateral agreement(s) between the counterparties stipulates that the reporting counterparty regularly posts only variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
~~PAC2~~PRC2	Partially collateralised: Counterparty 2 only	The collateral agreement(s) between the counterparties stipulates that the other counterparty regularly posts only variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
~~PACO~~PRCL	Partially collateralised	The collateral agreement(s) between the counterparties stipulates that both counterparties regularly post only variation margin with respect to the derivative transaction.
OWC1	One-way collateralised: Counterparty 1 only	The collateral agreement(s) between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty does not post any margin with respect to the derivative transaction.
OWC2	One-way collateralised: Counterparty 2 only	The collateral agreement(s) between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty does not post any margin with respect to the derivative transaction.
~~O1PC~~OWP1	One-way/partially collateralised: Counterparty 1	The collateral agreement(s) between the counterparties stipulates that the reporting counterparty posts the initial margin and regularly posts variation margin and that the other counterparty regularly posts only variation margin.
~~O2PC~~OWP2	One-way/partially collateralised: Counterparty 2	The collateral agreement(s) between the counterparties stipulates that the other counterparty posts the initial margin and regularly posts variation margin and that the reporting counterparty regularly posts only variation margin.
~~FULL~~FLCL	Fully collateralised	The collateral agreement(s) between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction.

3.5 ~~Lifecycle~~Action and event reporting

The below table specifies the allowable combinations of [Action type] and [Event type]. It also sets out whether they apply at transaction level, position level or both. The last column of the table indicates when a given [Action type] can be reported without [Event type].

~~**Action Type**~~

Event Type

Action Type

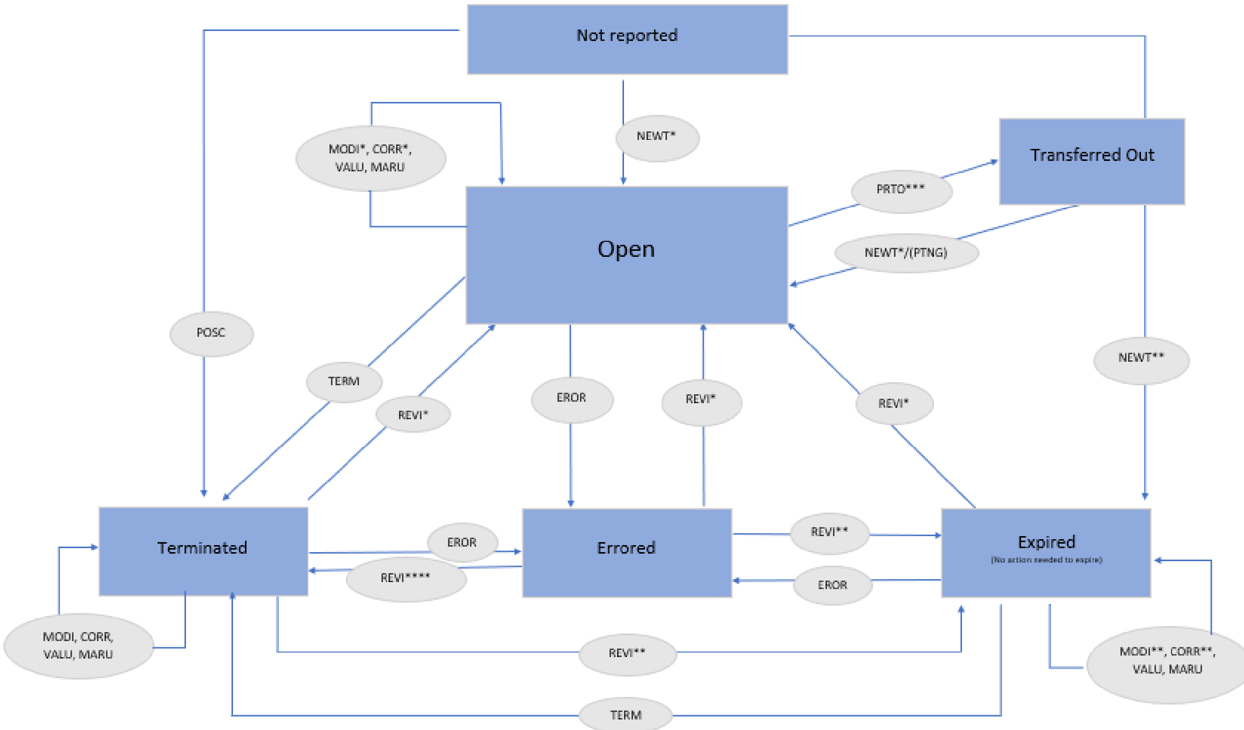
Action type & Event type combinations	Trade (~~TRDE~~TRAD)	Novation (~~NOVT~~NOVA)	Compression or Risk Reduction Exercise (COMP)	Early Termination (~~EART~~ETRM)	Clearing (CLRG)	Exercise (EXER)	Allocation (ALOC)	Clearing & Allocation (CLAL)	Credit Event (~~CRDT~~CREV)	Transfer (~~PORT~~PTNG)	Corporate Event (CORP)	(UPDT)	Inclusion In Position (INCP)	No Event Type Required
New (NEWT)	T	T,P	T		T	T	T	T		T,P	T,P	T[81]	P	
Modify (MODI)	~~✓~~T,P	~~✓~~T,P	~~✓~~T	T,P		~~✓~~T	~~✓~~T		~~✓~~T		~~✓~~T,P	T,P	P	
Correct (CORR)														T,P
Terminate (TERM)		~~✓~~T,P	~~✓~~T	~~✓~~T,P	~~✓~~T	~~✓~~T	~~✓~~T	~~✓~~T	T		~~✓~~T,P		T,P[82]	
Error (EROR)														T,P
Revive (REVI)														T,P
Transfer out (PRTO)[83]										~~✓~~T,P				
Valuation (VALU)														T,P
Collateral (~~COLU~~MARU)														T,P
Position component(POSC)														T

[81] NEWT-UPDT is used for upgrading existing 'exotic', 'complex', or 'non-standard' swaps to accurately report and comply with the Technical Manual

[82] If a derivative is traded and immediately added to a position, it must be reported using the action type 'POSC'. However, if a derivative is reported as a new transaction ('NEWT') but then later added into a position, it should be reported using the action type 'TERM' and event type 'INCP'.

[83] Any live or dead (terminated or expired) transactions can be transferred out except for the transactions that are previously reported as an error. Once a transaction is reported as 'transfer out' to a trade repository no further submission is allowed to the same trade repository for that transaction unless the transaction is transferred back in to the same trade repository. Combination 'NEWT-PTNG' should be used in this case.

3.6 Allowable Action Type Sequences



Notes: The status of the derivative after revival; depends on the maturity date:
** with Expiration Date >= today*
*** with Expiration Date < today*
**** PRTO is also accepted (but not expected) for termination or expired*
*****With Early Termination Date reported and < today*

Reporting is facilitated by combinations of action type and event type. The action type sequence is designed to avoid illogical submissions by reporting counterparties. A submission with an action type that is not possible based on the previous action type should not satisfy the trade repository's validation procedure.

3.7 Definitions for Event Type Allowable Values

Event type	Allowable value	Definition
Trade	TRAD	Creation or modification of a transaction.
Novation/Step-in	NOVA	A novation or step-in legally moves part or all of the financial risks of a transaction from a transferor to a transferee and has the effect of terminating/modifying the original transaction so that it is either terminated or its notional is modified.
Post trade risk reduction exercise	COMP	Compressions and other post trade risk reduction exercises generally have the effect either of terminating or modifying (i.e., reducing the notional value) a set of existing transactions and/or of creating a set of new transaction(s). These processes result in largely the same exposure of market risk that existed prior to the event for the counterparty.
Early termination	ETRM	Termination of an existing transaction prior to expiration date.
Clearing	CLRG	Central clearing is a process where a central counterparty (CCP) interposes itself between counterparties to transactions, becoming the buyer to every seller and the seller to every buyer and thereby ensuring the performance of open transactions. It has the effect of terminating an existing transaction between the buyer and the seller.
Exercise	EXER	The full or partial exercise of an option or swaption by one counterparty of the transaction.
Allocation	ALOC	The process by which portions of a single transaction (or multiple transactions) are allocated to one or multiple different counterparties and reported as new transactions.[84]
Clearing & Allocation	CLAL	A simultaneous clearing and allocation event in a central counterparty (CCP).
Credit event	CREV	An event that results in a modification or a termination of a previously submitted credit transaction. Applies only to credit derivatives.
Transfer	PTNG	The process by which a transaction is transferred to another trade repository that has the effect of the closing of the transaction at one trade repository and opening of the same transaction using the same UTI in a different trade repository (new).
Inclusion in position	INCP	Inclusion of a CCP-cleared transaction or other fungible transactions into a position, where an existing transaction is terminated and either a new position is created or the notional of an existing position is modified.
Corporate event	CORP	The process by which a corporate action is taken on equity underlying that impacts the transactions on that equity.
Update	UPDT	Update of an outstanding transaction performed in order to ensure its conformity with the amended reporting requirements.

[84] Where a derivative is entered into by an agent of a counterparty and the transaction is executed before the derivative is allocated among the counterparties on whose behalf the agent is acting, we would prefer for the reporting counterparty not to report derivatives data in respect of the pre-allocation transaction and instead, once it receives and processes the allocation from the agent, to report only the allocated derivatives within the time periods set out in section 31 of the TR Rules. However, we would accommodate reporting in respect of the pre-allocation transaction as set out in this Technical Manual, and for that reason we have provided ALOC as an allowable value. Please also see Example 4.4.

3.8 Definitions for Action Type Allowable Values

Action type	Allowable value	Definition
New	NEWT	The creation of the first transaction resulting in the generation of a new UTI.
Modify	MODI	A modification of the terms of a previously reported transaction due to a newly negotiated modification (amendment) or a filling in of not available missing information (e.g., post price transaction). It does not include correction of a previously reported transaction.
Correct	CORR	A correction of erroneous data of a previously reported transaction.
Terminate	TERM	A termination of a previously reported transaction.
Error	EROR	A cancellation of a wrongly submitted entire transaction in case it never came into existence or was not subject to the reporting requirements under the applicable law of a given jurisdiction, or a cancellation of a duplicate report.
Revive	REVI	An action that reinstates a reported transaction that was reported with action type “Error” or terminated by mistake or expired due to an incorrectly reported Expiration date.
Valuation	VALU	An update of a valuation of a transaction. There will be no corresponding Event type.
Collateral/Margin update	MARU	An update to collateral margin data. There will be no corresponding Event type.
Position component	POSC	A report of a new transaction that is included in a separate position report on the same day.
Transfer out	PRTO	A transfer of a transaction from one trade repository to another trade repository (change of trade repository).

4 Examples

4.1 ~~To be provided in the final version.~~SEF Transactions – Anonymous and cleared

This example illustrates the reporting of anonymous transactions that are subsequently cleared.

Row	Action type	Event type	Event timestamp	Unique transaction identifier (UTI)	Prior UTI	Notional amount	Execution timestamp	Clearing receipt timestamp	Submitter identifier	Central counterparty	Counterparty 1 (reporting counterparty)	Counterparty 2	Cleared	Platform identifier
1	NEWT	TRAD	2023-04-01T14:15:36Z	LEI1RPT0001ALPHA		10000	2023-04-01T14:15:36Z	NULL	LEI1SEF0001	NULL	LEI1RPT0001	LEI2CP0002	I	ABCD
2	TERM	CLRG	2023-04-01T14:40:36Z	LEI1RPT0001ALPHA		10000	2023-04-01T14:15:36Z	2023-04-01T14:40:36Z	LEI1SEF0001	NULL	LEI1RPT0001	LEI2CP0002	I	ABCD
3	NEWT	CLRG	2023-04-01T14:41:36Z	LEI1RPT0001BETA	LEI1RPT0001ALPHA	10000	2023-04-01T14:41:36Z	2023-04-01T14:40:36Z	LEI1CCP0004	LEI1CCP0004	LEI1CCP0004	LEI2CP0002	Y	NULL
4	NEWT	CLRG	2023-04-01T14:41:36Z	LEI1RPT0001GAMMA	LEI1RPT0001ALPHA	10000	2023-04-01T14:41:36Z	2023-04-01T14:40:36Z	LEI1CCP0004	LEI1CCP0004	LEI1CCP0004	LEI1RPT0001	Y	NULL

4.2 Package- Price/Spread

This example illustrates how to report package transactions based on either the price or spread.

Row 1 – Submission of a new package transaction but the package transaction price is not known yet.

Row 2 – Modifying the package transaction to update the package transaction price.

Row 3 – Submission of a new package transaction with a package transaction spread.

Row	Action type	Event type	Event timestamp	Unique transaction identifier (UTI)	Package Indicator	Package identifier	Package transaction price	Package transaction price currency	Package transaction price notation	Package transaction spread	Package transaction spread currency	Package transaction spread notation	Price	Price currency	Notional amount	Execution timestamp	Counterparty 1 (reporting counterparty)	Counterparty 2
1	NEWT	TRAD	2023-04-01T14:15:36Z	LEI1RPT0001EEE	True	ABCD12	99999.9999999999999	NULL	1	NULL	NULL	NULL	10.23	EUR	10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002
2	MODI	TRAD	2023-04-05T16:14:36Z	LEI1RPT0001EEE	True	ABCD12	3.2	CAD	1	NULL	NULL	NULL	10.23	EUR	10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002
3	NEWT	TRAD	2023-04-01T14:15:36Z	LEI1RPT0001FFF	True	ABCD34	NULL	NULL	NULL	200	NULL	4	20.23	EUR	10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002

4.3 Partial Termination/Amendment, Correction

This example illustrates how different Action – Event type combinations are used to report changes to a previously submitted transaction.

Row	Action type	Event type	Amendment indicator	Event timestamp	Expiration date	Unique transaction identifier (UTI)	Prior UTI (for one-to-one and one-to-many relations between transactions)	Embedded option type	Notional amount	Execution timestamp	Counterparty 1 (reporting counterparty)	Counterparty 2
1	NEWT	TRAD		2023-04-01T14:15:36Z	2024-01-01	LEI1RPT0001AAAA			10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002
2	MODI	TRAD	True	2023-04-02T10:22:10Z	2024-01-01	LEI1RPT0001AAAA			9000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002
3	MODI	TRAD	FALSE	2023-04-03T10:22:10Z	2024-01-01	LEI1RPT0001AAAA		OPET	9000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002
4	CORR			2023-04-04T10:22:10Z	2024-01-01	LEI1RPT0001AAAA		EXTD	9000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002

4.4 Allocation

This example illustrates how pre- and post- "Allocation" transactions are reported.

Row	Action type	Event type	Amendment indicator	Event timestamp	Unique transaction identifier (UTI)	Prior UTI (for one-to-one and one-to-many relations between transactions)	Notional amount	Execution timestamp	Counterparty 1 (reporting counterparty)	Counterparty 2
1	NEWT	TRAD		2023-04-01T14:15:36Z	LEI1RPT0001PREAA		10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEIFUNDMGR
2	TERM	ALOC		2023-04-02T10:22:10Z	LEI1RPT0001PREAA		10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEIFUNDMGR
3	NEWT	ALOC		2023-04-02T10:22:10Z	LEI1RPT0001POST1	LEI1RPT0001PREAA	4000	2023-04-02T10:22:10Z	LEI1RPT0001	LEI2CP00A1
4	NEWT	ALOC		2023-04-02T10:22:10Z	LEI1RPT0001POST2	LEI1RPT0001PREAA	6000	2023-04-02T10:22:10Z	LEI1RPT0001	LEI2CP00A2

4.5 Position

This example illustrates how a derivative is reported when it is included in a position.

Row 1,2- Submitting new derivative that is the start of a new position on the same day.

Row 3 - Submitting end of day valuation messages at position level.

Row 4,5 – Submitting new derivative that is included in a position on the same day.

Row 6,7,8 – Submitting new derivative that is included in a position on the next day.

Row 9,10 – Submitting early termination at position level due to sell activity.

Row 11 – Maintaining the position open and reporting a zero contract value on a daily basis.

Row 12 – Termination of the position.

Row	Action type	Event type	Event timestamp	Event Identifier	UTI	Subsequent position UTI	Notional amount	Execution timestamp	Counterparty 1	Counterparty 2	Level	Valuation Amount
1	POSC	-	2023-01-05T14:01:34Z	-	LEIRPT0001TRAD1	LEIRPT0001POSC1	1,000	2023-01-05T08:01:34Z	LEIRPT0001	LEICP0002	TCTN	-
2	NEWT	INCP	2023-01-05T14:01:34Z	-	LEIRPT0001POSC1	-	1,000	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	-
3	VALU	-	2023-01-05T18:01:34Z	-	LEIRPT0001POSC1	-	1,000	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	1,245

4	POSC	-	2023-01-07T08:01:34Z	-	LEIRPT0001TRAD2	LEIRPT0001POSC1	500	2023-01-06T12:01:34Z	LEIRPT0001	LEICP0002	TCTN	-
5	MODI	INCP	2023-01-07T18:01:34Z	-	LEIRPT0001POSC1	-	1,500	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	-
6	NEWT	TRAD	2023-01-08T18:01:34Z	-	LEIRPT0001TRAD3	-	700	2023-01-08T09:01:34Z	LEIRPT0001	LEICP0002	TCTN	-
7	TERM	INCP	2023-01-09T18:01:34Z	-	LEIRPT0001TRAD3	LEIRPT0001POSC1	700	2023-01-08T09:01:34Z	LEIRPT0001	LEICP0002	TCTN	-
8	MODI	INCP	2023-01-09T18:02:34Z	-	LEIRPT0001POSC1	-	2,200	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	-
9	MODI	ETRM	2023-01-10T15:01:34Z	-	LEIRPT0001POSC1	-	1,000	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	-
10	MODI	ETRM	2023-01-11T11:01:34Z	-	LEIRPT0001POSC1	-	0	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	-
11	VALU	-	2023-01-11T18:01:34Z	-	LEIRPT0001POSC1	-	0	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	0
12	TERM	ETRM	2023-01-12T15:01:34Z	-	LEIRPT0001POSC1	-	0	2023-01-05T09:01:34Z	LEIRPT0001	LEICP0002	PSTN	-

4.6 Error and Revive

This example illustrates a derivative that was booked in error and subsequently cancelled, but needs to be revived as it was cancelled by mistake.

Row	Action type	Event type	Amendment Indicator	Event timestamp	Unique transaction identifier (UTI)	Prior UTI (for one-to-one and one-to-many relations between transactions)	Notional amount	Execution timestamp	Counterparty 1 (reporting counterparty)	Counterparty 2
1	NEWT	TRAD		2023-04-01T14:15:36Z	LEI1RPT0001GGG		10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002
2	EROR			2023-04-04T14:21:36Z	LEI1RPT0001GGG		10000	2023-04-01T14:21:36Z	LEI1RPT0001	LEI2CP0002
3	REVI			2023-04-05T14:21:36Z	LEI1RPT0001GGG		10000	2023-04-01T14:21:36Z	LEI1RPT0001	LEI2CP0002

4.7 Crypto

Row	Action type	Event type	Derivative based on cryptoassets	Event timestamp	Unique transaction identifier (UTI)	Unique product identifier	Notional amount	Execution timestamp	Counterparty 1 (reporting counterparty)	Counterparty 2
1	NEWT	TRAD	True	2023-04-01T14:15:36Z	LEI1RPT0001GGG	JESXCC	10000	2023-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002

4.8 Upgrade

This example illustrates how to report an upgrade event type in order to ensure its conformity with the amended reporting requirements.

Row 1: A new derivative executed on 2023-04-01.

Row 2: New reporting requirements were implemented, the existing derivative is reported as Modify-Upgrade (MODI-UPDT) in order to comply with the new requirements.[85]

Row	Action type	Event type	Event timestamp	Unique transaction identifier (UTI)	Notional amount	Valuation Method	Execution timestamp	Collateralisation category	Counterparty 1 (reporting counterparty)	Counterparty 2	Platform Identifier	Cleared
1	NEWT	TRAD	2023-04-01T14:15:36Z	LEI1RPT0001FFF	10000	MarkToMarket	2023-04-01T14:15:36Z	FULLY	LEI1RPT0001	LEI2CP0002	NULL	N
2	MODI	UPDT	2024-05-04T14:21:36Z	LEI1RPT0001FFF	10000	MTMA	2023-04-01T14:21:36Z	FLCL	LEI1RPT0001	LEI2CP0002	BILT	N

[85] Please note that the example provided is not an exhaustive list of the fields affected by the amended reporting requirements. Therefore, it is recommended that you review the rule to identify all fields that may be impacted.