



Technical Specification Document

Parts 43 and 45 swap reporting and public dissemination requirements

February 20, 2020

Version 1.2

TABLE OF CONTENTS

INDEX OF DATA ELEMENTS	III
1 INTRODUCTION	VI
1.1 BACKGROUND.....	VI
1.2 STRUCTURE AND DESCRIPTION OF COLUMN HEADINGS.....	VI
1.3 EXPLANATION OF DATA ELEMENT OR CATEGORY	IX
1.4 UNIQUE PRODUCT IDENTIFIER (UPI).....	X
2 TECHNICAL SPECIFICATION AND VALIDATION RULES	1
3 APPENDIX	36
A. ADDITIONAL DATA ELEMENTS PUBLICLY DISSEMINATED - REQUIREMENTS FOR SDRs ONLY.....	36
B. NOTIONAL AMOUNT	37
C. MAPPING OF DAY COUNT CONVENTION ALLOWABLE VALUES TO ISO 20022, FPML, AND FIX/FIXML VALUES.....	38
D. VALUATION METHOD	47
E. COLLATERALISATION CATEGORY.....	48
F. EVENTS: SAMPLE SCENARIOS FOR PART 43 AND PART 45 REPORTING.....	49
4 REFERENCES	58

Index of Data Elements

A

Action type	7
Affiliated counterparty for margin and capital indicator	31
Allocation indicator	25

B

Block trade election indicator	25
Buyer identifier	5

C

Call amount	11
Call currency	11
CDS index attachment point	23
CDS index detachment point	24
Central counterparty	1
Cleared	1
Clearing account origin	1
Clearing member	1
Clearing receipt timestamp	3
Clearing swap USIs	2
Clearing swap UTIs	2
Collateral portfolio code	31
Collateralisation category	31
Counterparty 1 (reporting counterparty)	4
Counterparty 1 financial entity indicator	4
Counterparty 2	4
Counterparty 2 financial entity indicator	5
Counterparty 2 identifier source	4
Currency of initial margin collected	34
Currency of initial margin posted	33
Currency of variation margin collected	35
Currency of variation margin posted	34
Custom basket indicator	6

D

Day count convention	14
Delta	10
Dissemination identifier	36
Dissemination timestamp	36

E

Effective date	25
Embedded option type	24
Event identifier	9
Event timestamp	9
Event type	7
Exchange rate	18
Exchange rate basis	18
Execution timestamp	26
Expiration date	26

F

Final contractual settlement date	24
First exercise date	23
Fixed rate	18
Fixing date	14
Floating rate reset frequency period	15
Floating rate reset frequency period multiplier	15

I

Index factor	24
Initial margin collected by the reporting counterparty (post-haircut)	33
Initial margin collected by the reporting counterparty (pre-haircut)	33
Initial margin posted by the reporting counterparty (post-haircut)	32
Initial margin posted by the reporting counterparty (pre-haircut)	32

<hr/>	
J	
Jurisdiction Indicator	29
<hr/>	
L	
Last floating reference reset date	29
Last floating reference value	29
<hr/>	
N	
New SDR identifier	29
Non-standardized pricing indicator	25
Notional amount	10
Notional currency	10
<hr/>	
O	
Option premium amount	22
Option premium currency	23
Option premium payment date	23
Original dissemination identifier	36
Original swap SDR identifier	3
Original swap USI	2
Original swap UTI	3
Other clearing exemptions - Counterparty 1	3
Other clearing exemptions – Counterparty 2	3
Other payment amount	16
Other payment currency	16
Other payment date	16
Other payment payer	16
Other payment receiver	17
Other payment type	15
<hr/>	
P	
Package identifier	13
Package transaction price	13
Package transaction price currency	14
Package transaction price notation	14
Payer identifier	5
Payment frequency period	17
<hr/>	
Payment frequency period multiplier	17
Platform identifier	27
Portfolio containing non-reportable component indicator	31
Post-priced swap indicator	19
Price currency	20
Price notation	20
Price unit of measure	20
Price	19
Prime brokerage transaction identifier	27
Prime brokerage transaction indicator	27
Prior USI (for one-to-one and one-to-many relations between transactions)	28
Prior UTI (for one-to-one and one-to-many relations between transactions)	28
Put amount	11
Put currency	11
<hr/>	
Q	
Quantity frequency	12
Quantity frequency multiplier	12
Quantity unit of measure	12
<hr/>	
R	
Receiver identifier	6
Reporting timestamp	27
<hr/>	
S	
Seller identifier	5
Settlement currency	25
Spread	21
Spread currency	21
Spread notation	21
Strike price	22
Strike price currency/currency pair	22
Strike price notation	22
Submitter identifier	6
<hr/>	
T	
Total notional quantity	12

U

Unique product identifier (UPI)	24
Unique product identifier short name	36
Unique swap identifier (USI).....	28
Unique transaction identifier (UTI).....	28

V

Valuation amount	30
Valuation currency.....	30
Valuation method	30
Valuation timestamp	30
Variation margin collected by the reporting counterparty (pre-haircut).....	35
Variation margin posted by the reporting counterparty (pre-haircut).....	34

DRAFT

1 Introduction

1.1 Background

Under the Dodd-Frank Wall Street Reform and Consumer Protection Act, the CFTC passed several data-related swaps rules, including 17 CFR parts 43 and 45, which mandated the reporting of swap data contracts to SDRs and the public dissemination of swap data, with the goal of bringing transparency to a previously opaque swaps market.

Internationally, in 2009 the G20 leaders agreed that all over-the-counter (OTC) derivatives contracts should be reported to trade repositories¹ to further the goals of improving transparency, mitigating systemic risk and preventing market abuse. Aggregation of the data being reported across TRs would help authorities to obtain a comprehensive view of the OTC derivatives market and its activity. In September 2014, the Financial Stability Board (FSB) published the Aggregation Feasibility Study Group (AFSG) report, endorsing certain recommendations relating to the aggregation of TR data, including developing global guidance on harmonization of data elements that are reported to TRs and are important to global aggregation across jurisdictions. The CPMI-IOSCO working group for harmonization of critical OTC derivatives data elements was set up to implement some of the key recommendations of the 2014 FSB AFSG report and has developed global guidance regarding the definition, format and usage of critical OTC derivatives data elements reported to TRs, including the unique transaction identifier (UTI), the unique product identifier (UPI) and other critical data elements (also known as CDE).

The CFTC’s Technical Specification uses the *CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)*² (referred to as CDE Technical Guidance), as its base, with a majority of the data elements sourced from this CDE Technical Guidance.

This technical specification provides the definition, existing standard, format, allowable values and validation rules for the data elements that are required to be reported to the SDRs by reporting parties under the revised part 45. This technical specification also provides the data elements required to be reported and publicly disseminated under part 43, and any dissemination requirements for SDRs for public reporting.

1.2 Structure and Description of Column Headings

The **Technical Specification and Validation Rules** table starting on page 1 contains two main areas: **Technical Specification** and **Validation Rules and Dissemination Rules**. The details of these main areas are described in this section below.

1.2.1 Technical Specification

Technical Specification								(9) Validation Rules and Dissemination Rules								
(1) #	(2) Source	(3) Category	(4) Data Element Name	(5) Definition for Data Element	(6) Existing Standard	(7) Format	(8) Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				

¹ Throughout this technical specification, references to “trade repositories” in CDE data element should be read to mean SDRs.

² See Harmonisation of critical OTC derivative data elements (other than UTI and UPI) – Technical Guidance, April 2018, <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf>

- (1) # - all data elements are assigned a number for ease of reference. The data element number is referenced through the document and in the part 43 and part 45 rule appendices.
- (2) **Source:** this column will contain either "CDE" or "CFTC". "CDE" refers to a data element in the published *Harmonisation of critical OTC derivative data elements (other than UTI and UPI) – Technical Guidance*. "CFTC" refers to a data element sourced from the Division of Market Oversight (DMO).
- (3) **Category:** data elements are grouped by topic or category.
- (4) **Data Element Name:** data element names used in this document may be, but are not required to be, used literally.
- (5) **Definition for Data Element:** for CDE data elements, the definition 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 is sourced to the specific rules/regulations.
- (6) **Existing Standard:** this column specifies an existing standard when available for the listed format and allowable values for a given data element. When possible, the technical specification references ISO standards (for example, ISO 4217 for currency and ISO 17442 for Legal Entity Identifier) or the ISO 20022 data dictionary (for example, for ISO 20022 - InterestCalculation/DayCountBasis for Day Count Convention). In some cases, a standard is not available and is labeled as "Not available."
- (7) **Format:** see Table 1 below that illustrates the meaning of formats used throughout the technical specification.

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)	Up to eighteen numerical characters, no decimals are allowed	The length is not fixed but limited to eighteen numerical characters.	1234567890 12345 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 alphanumeric characters. No special characters are permitted. If permitted, it would be explicitly stated in the format of the data element.	asgaGEH3268EFdsagtTRCF543 aaaaaaaaa x
Boolean	Boolean characters	Either "True" or "False"	True False

Table 1 – Explanation of formats used in the technical specification

- (8) **Allowable Values:** for each of the data elements, where applicable, only the specified allowable values are acceptable for submission to the SDR. Any value that is not in the allowable values list should be rejected by the SDRs' data validation procedures. No translations or mappings are permitted, i.e., 'Yes' or 'No' should not be mapped to 'True' or 'False'. If the allowable value specifies a predefined structure such as LEI³ code followed by an identifier (i.e., Natural person identifier), the SDR's validation must also include a check to ensure the LEI code is published by the GLEIF.
- (9) **Validation Rules and Dissemination Rules:** see section 1.2.2 below.

1.2.2 Validation Rules and Dissemination Rules

This section explains the columns in (9) Validation Rules and Dissemination Rules.

(9) Validation Rules and Dissemination Rules								
(9a) P43/P45 Asset Class					(9b) Part 45 SDR Validation Rules	P45 End of Day (9c)	P43 Reported (9d)	(9e) Part 43 SDR Validation and Dissemination Rules
CR	IR	FX	EQ	CO				

(9a) **P43/P45 Asset Class:** These five columns specify which asset class each data element is required to be reported. As referenced in part 45 NPRM Section V. B. Data to be Reported to the Swap Data Repositories, DMO is waiting to harmonize product-related data elements until the UPI is available. Because of that, asset class should be determined by referencing the *Technical Guidance, Harmonisation of the Unique Product Identifier*⁴ (referred to as UPI Technical Guidance). The UPI Technical Guidance refers to UPI reference data elements, including Asset Class, which is defined as an indication of "whether the asset, benchmark or another derivatives contract underlying a derivatives contract is, or references, an equity, rate, credit, commodity or foreign exchange asset." These columns are applicable to publicly disseminated transactions (part 43) and both transaction reporting and end-of-day reporting (part 45).

For this Technical Specification, CR = credit, IR = rates, FX = foreign exchange, EQ = equities and CO = commodities.

(9b) **Part 45 SDR Validation Rules:** In accordance with part 49.10(c), SDRs must validate SDR data. This column specifies the validation rule(s) the SDRs must apply to each data element for transaction reporting, end of day valuation and collateral reporting for all asset classes. The validation rules may vary by asset class, transactions, and end-of-day submissions. For certain data elements, additional cross validation with other related data elements is also specified. For product-specific validation rules, see section 1.4 below.

³ Legal entity identifiers – refer to § 45.6

⁴ See Technical Guidance, Harmonisation of the Unique Product Identifier, September 2017 <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD580.pdf>

- (9c) P45 End of Day:** This column specifies the data elements that are required to be reported for end-of-day collateral and valuation reporting with a “Y” or “N”.
- (9d) P43 Reported:** In accordance with part 43, SDRs must publicly disseminate certain swap transaction and pricing data to enhance transparency and price discovery. This column indicates the data elements required to be reported to the SDR with a “Y”, and those not required to be reported with an “N”.
- (9e) Part 43 SDR Validation and Dissemination Rules:** For the data elements that are required to be publicly disseminated, this column specifies validation rules that the SDR must perform and certain rules that must be applied by the SDR when disseminating to the public. The dissemination rules include any differences from part 45 SDR validation rules in the format and allowable values.

In order to increase consistency in reporting and improve the quality of swap data maintained at SDRs, a set of validation rules have been prescribed for each data element for all swap reporting. The SDRs are required to apply these validations as part of SDR’s acceptance of data pursuant to §49.10(c) – Duty to Validate SDR Data. Each data element is prescribed with Mandatory, Conditionally mandatory, Optional, and Not required along with validation rules. Below Table 2 provides definitions for each validation.

Value	Definition
M	Mandatory: The data element is strictly required. Any additional validation rules must also be applied, if specified.
C	Conditionally mandatory: The data element is required if the specific conditions set out in the validation rules are met. Any additional validation rules must also be applied, if specified.
O	Optional: The data element may be reported if applicable for the transaction. Any additional validation rules specified may be applied, when populated.
NR	Not required: The data element is not required to be reported.

Table 2 - Definitions of validations

1.3 Explanation of Data Element or Category

1.3.1 Direction

The CDE Technical Guidance provides two options/approaches for reporting Direction⁵. The CFTC has adopted the Buyer/Seller and Payer/Receiver approach and not the Direction 1/Direction 2 approach. The reporting counterparty should NOT use both Buyer/Seller and Receiver/Payer for the transaction but instead adopt the appropriate data element(s) for the type of instrument reported.

1.3.2 Events Category

Harmonization of data elements related to lifecycle events was not included in the CDE Technical Guidance but is required under CFTC swaps reporting. Reporting of swaps life cycle events is identified by the combination of the action taken (Action type [#24]) for a transaction and the reason (Event type [#25]) for the action. Related transactions are linked using unique identifiers; for example, Prior USI [#91] and Prior UTI [#92] are used for linking one-to-one and one-to-many relationship between transactions. Event identifier [#26] is also used for linking many-to-many relationship between transactions for specified situations.

⁵ Refer to data element, Direction (2.13) in Harmonisation of critical OTC derivative data elements (other than UTI and UPI) – Technical Guidance, April 2018, <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf>

Appendix – F illustrates how different lifecycle events should be reported in transaction reporting and end-of-day (valuation and collateral) reporting with 15 examples showing how Action type and Event type combinations should be used to report various events.

1.3.3 Payments Category – Other payments

A number of the data elements in the 'Payment' category (Other payment type [#48], Other payment amount [#49], Other payment currency [#50], Other payment date [#51], Other payment payer [#52], and Other payment receiver [#53]) capture some types of payments linked to the derivative transaction but that are not regular periodic payments. This set of data elements could be reported multiple times in the case of multiple payments. The reporting counterparty must adhere to the implementation procedures established by the SDR for reporting multiple payments.

Unique transaction identifier (UTI)	Other payment amount 1	Other payment type 1	Other payment currency 1	Other payment date 1	Other payment payer 1	Other payment receiver 1	Other payment amount 2	Other payment type 2	Other payment currency 2	Other payment date 2	Other payment payer 2	Other payment receiver 2
LEIRCP-1111	100 000	2	CCY	2019-03-01	LEI-COUNTERPTY1	LEI-COUNTERPTY2	50 000	3	CCY	2019-03-01	LEI-COUNTERPTY1	LEI-COUNTERPTY2

Table 3 - Example showing how a set of data elements are repeated

1.4 Unique Product Identifier (UPI)⁶

This Technical Specification includes Unique product identifier (UPI) [#78] and UPI short name [#D4] data elements as placeholders because the UPI is not available at the time of this document's publication (although a UPI issuer has been announced)⁷. Also, to further clarify, the term "Unique product identifier" as used in the Technical Specification corresponds to the term "UPI code" in the UPI Technical Guidance.

In the interim, the validation rules are based on the reference data elements defined in the UPI Technical Guidance. The SDRs should implement the validation rules based on that SDR's equivalent data element that it receives for that product attribute. Refer to part 45 NPRM section *V. B. Data to be Reported to SDRs* for additional guidance.

These validation rules are specified for transaction, collateral, and valuation reporting in column 9b, Part 45 SDR Validation Rules.

The convention used to reference UPI reference data elements in the validation rule is "UPI.[reference data element name]". In the example below, it uses UPI reference data element, Instrument Type, from UPI Technical Guidance to specify whether a transaction is an option transaction.

Data element name	Validation rule	Explanation
Call amount	C if UPI.[Instrument type] = 'Option', else {blank}	Call amount is conditionally required to be populated if the transaction is an option, otherwise, it can be blank.

Table 4 - Example of product specific validation rule

⁶ Refer to § 45.7 (Unique product identifiers) for more details

⁷ Financial Stability Board designates DSB as Unique Product Identifier (UPI) Service Provider <https://www.fsb.org/2019/05/finstb-designates-dsb-as-unique-product-identifier-upi-service-provider/>

2 Technical Specification and Validation Rules

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
1	CDE	Clearing	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty ⁸ .	Not available	Char(1)	<ul style="list-style-type: none"> • Y = Yes, centrally cleared, for beta and gamma transactions.⁹ • N = No, not centrally cleared. • I = Intent to clear, for alpha¹⁰ transactions that are planned to be submitted to clearing. 	M	M	M	M	M	<u>Transaction</u> M <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
2	CDE	Clearing	Central counterparty	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 Legal Entity Identifier (LEI)	Char(20)	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I' If [Cleared] = 'Y', the value shall match the value in [Counterparty 1 (reporting counterparty)] <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
3	CFTC	Clearing	Clearing account origin	Indicator of whether the clearing member acted as principal for a house trade or an agent for a customer trade.	ISO 20022: SecuritiesAccount/ClearingAccountType	Char(4)	<ul style="list-style-type: none"> • HOUS = House • CLIE = Client 	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I' <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
4	CDE	Clearing	Clearing member	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. ¹¹ <ul style="list-style-type: none"> • In the case of the principal clearing model, the clearing member is identified as clearing member and 	ISO 17442 Legal Entity Identifier (LEI)	Char(20)	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I' <u>Collateral</u> NR <u>Valuation</u> NR	N	N	

⁸ Throughout this technical specification, references to "central counterparty" in CDE data elements should be read to mean "derivatives clearing organizations" and "exempt derivatives clearing organizations."

⁹ Throughout this technical specification, references to "beta and gamma transactions" in CDE data elements should be read to mean "clearing swaps."

¹⁰ Throughout this technical specification, references to "alpha transactions" in CDE data elements should be read to mean "original swaps."

¹¹ DMO notes that for "clearing swaps," reporting counterparties should report according to the agency clearing model.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				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. 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").												
5	CFTC	Clearing	Clearing swap USIs	The unique swap identifiers (USI) of each clearing swap that replaces the original swap that was submitted for clearing to the derivatives clearing organization, other than the USI for the swap currently being reported (as "USI" data element below).	CFTC USI Data Standard ¹²	Varchar(42)	Refer to: Existing Standard column	C	C	C	C	C	Transaction C if [Cleared] = '1' and [Clearing swap UTIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = 'N' or 'Y' Collateral NR Valuation NR	N	N	
6	CFTC	Clearing	Clearing swap UTIs	The unique transaction identifiers (UTI) ¹³ of each clearing swap that replaces the original swap that was submitted for clearing to the derivatives clearing organization, other than the UTI for the swap currently being reported (as "UTI" data element below).	Not available	Varchar(52)	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.	C	C	C	C	C	Transaction C if [Cleared] = '1' and [Clearing swap USIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = 'N' or 'Y' Collateral NR Valuation NR	N	N	
7	CFTC	Clearing	Original swap USI	The unique swap identifier (USI) of the original swap submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	CFTC USI Data Standard	Varchar(42)	Refer to: Existing Standard column	C	C	C	C	C	Transaction C if [Cleared] = 'Y' and [Original Swap UTI] is not populated; NR if [Cleared] = 'N' or '1' Collateral NR Valuation NR	N	N	

¹² Throughout this technical specification, references to "CFTC USI Data Standard" should refer to the Unique Swap Identifier (USI) Data Standard, <https://www.cftc.gov/sites/default/files/idc/groups/public/@swaps/documents/dfs submission/usidatastandards100112.pdf>

¹³ For guidance on UTI related data elements throughout this technical specification, refer to Technical Guidance, Harmonization of the Unique Transaction Identifier, Feb 2017, <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD557.pdf>

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
8	CFTC	Clearing	Original swap UTI	The unique transaction identifier (UTI) of the original swap submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	Not available	Varchar(52)	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.	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'Y' and [Original Swap USI] is not populated; NR if [Cleared] = 'N' or 'I' <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
9	CFTC	Clearing	Original swap SDR identifier	Identifier of the swap data repository (SDR) to which the original swap was reported.	ISO 17442 Legal Entity Identifier (LEI)	Char(20)	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'Y' or 'I'; NR if [Cleared] = 'N' <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
10	CFTC	Clearing	Clearing receipt timestamp	The date and time, expressed in UTC, the original swap was received by the derivatives clearing organization (DCO) for clearing and recorded by the DCO's system.	ISO 8601	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time.	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'Y' or if [Cleared] = 'I' and [Action type] = 'TERM', else (blank); NR if [Cleared] = 'N' When populated the value shall be equal to or later than the value in [Execution timestamp] <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
11	CFTC	Clearing	Clearing exceptions and exemptions - Counterparty 1	Identifies the type of clearing exception or exemption that the Counterparty 1 has elected. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable.	Not available	Char(4)	• ENDU = End-user exception, § 50.50 • AFFL = Inter-affiliate exemption, § 50.52 • SMBK = Small bank exemption, § 50.50(d) • COOP = Cooperative exemption, § 50.51 • NOAL = No-action Letter • OTHR = Other exceptions or exemptions, not including no-action letter relief	O	O	O	O	O	<u>Transaction</u> O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
12	CFTC	Clearing	Clearing exceptions and exemptions - Counterparty 2	Identifies the type of the clearing exception or exemption that the Counterparty 2 has elected. All applicable exceptions and exemptions must be selected. The values may be repeated as applicable.	Not available	Char(4)	• ENDU = End-user exception, § 50.50 • AFFL = Inter-affiliate exemption, § 50.52 • SMBK = Small bank exemption, § 50.50(d) • COOP = Cooperative exemption, § 50.51 • NOAL = No-action letter • OTHR = Other exceptions or exemptions, not	O	O	O	O	O	<u>Transaction</u> O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' <u>Collateral</u> NR	N	N	

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
							including no-action letter relief									
13	CDE	Counterparty	Counterparty 1 (reporting counterparty)	Identifier of the counterparty to an OTC derivative transaction ¹⁴ 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.	ISO 17442 Legal Entity Identifier (LEI)	Char(20)	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	M	M	M	M	M	Valuation NR Transaction M Collateral M Valuation M	Y	Y	Validation Same as part 45 (Transaction) Dissemination Do not disseminate
14	CDE	Counterparty	Counterparty 2 ¹⁵	Identifier of the second counterparty ¹⁶ 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.	ISO 17442 Legal Entity Identifier (LEI)	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• 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 business entities): 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. • Privacy Law Identifier (PLI) ¹⁷	M	M	M	M	M	Transaction M Collateral M Valuation M	Y	Y	Validation: Same as part 45 (Transaction) Dissemination Do not disseminate
15	CFTC	Counterparty	Counterparty 2 identifier source	Source used to identify the Counterparty 2.	Not available	Char(4)	• LEID = Legal Entity Identifier• NPID = Natural Person Identifier, to identify person who are acting as private individuals, not business entities• PLID = Privacy Law Identifier ¹⁸	M	M	M	M	M	Transaction M Collateral M Valuation M	Y	Y	Validation Same as part 45 (Transaction) Dissemination Do not disseminate
16	CFTC	Counterparty	Counterparty 1 financial entity indicator	Indicator of whether Counterparty 1 is a financial entity as defined in CEA § 2(h)(7)(C).	Not available	Boolean	• True• False	C	C	C	C	C	Transaction C if [Cleared] = 'N' or '1'; NR if [Cleared] = 'Y' Collateral NR Valuation	N	N	

¹⁴ Throughout this technical specification, references to “OTC derivatives” in CDE data elements should be read to mean swaps.

¹⁵ In the case of a swap transaction for pre-allocated block executed by a fund manager on behalf of a fund, the fund manager is reported as the counterparty.

¹⁶ Only one counterparty should be reported. In cases where multiple counterparties are legally responsible as the second counterparty (such as an obligated group, for example), report only one of the counterparties.

¹⁷ Throughout this technical specification, DMO has added Privacy Law Identifier (PLI) as an allowable value for all Counterparty 2 (#14) associated data elements

¹⁸ Throughout this technical specification, for references to “Privacy Law Identifiers,” refer to DMO Letter No. 17-16, <http://www.cftc.gov/idc/groups/public/@lrllettergeneral/documents/letter/17-16.pdf>

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
17	CFTC	Counterparty	Counterparty 2 financial entity indicator	Indicator of whether Counterparty 2 is a financial entity as defined in CEA § 2(h)(7)(C).	Not available	Boolean	<ul style="list-style-type: none"> • True • False 	M	M	M	M	M	<u>Transaction</u> M <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
18	CDE	Counterparty	Buyer identifier	<p>Identifier of the counterparty that is the buyer, as determined at the time of the transaction.</p> <p>A non-exhaustive list of examples of instruments for which this data element could apply are:</p> <ul style="list-style-type: none"> • 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 <p>This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.</p>	ISO 17442 Legal Entity Identifier (LEI)	<ul style="list-style-type: none"> • Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI). 	<ul style="list-style-type: none"> • 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 business entities): 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. • Privacy Law Identifier (PLI) 	C	C	C	C	C	<u>Transaction</u> 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] <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
19	CDE	Counterparty	Seller identifier	<p>Identifier of the counterparty that is the seller as determined at the time of the transaction.</p> <p>A non-exhaustive list of examples of instruments for which this data element could apply are:</p> <ul style="list-style-type: none"> • 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 <p>This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.</p>	ISO 17442 Legal Entity Identifier (LEI)	<ul style="list-style-type: none"> • Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI). 	<ul style="list-style-type: none"> • 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 business entities): 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. • Privacy Law Identifier (PLI) 	C	C	C	C	C	<u>Transaction</u> 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] <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
20	CDE	Counterparty	Payer identifier	<p>Identifier of the counterparty of the payer leg as determined at the time of the transaction.</p> <p>A non-exhaustive list of examples of instruments for which this data element could apply are:</p>	ISO 17442 Legal Entity Identifier (LEI)	<ul style="list-style-type: none"> • Char(20) or • Varchar(72), for natural persons who are acting as 	<ul style="list-style-type: none"> • 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 business 	C	C	C	C	C	<u>Transaction</u> C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}	N	N	

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				<ul style="list-style-type: none"> most swaps and swap-like contracts including interest rate swaps¹⁹, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) foreign exchange swaps, forwards, non-deliverable forwards <p>This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.</p>		private individuals (not business entities) and for Privacy Law Identifier (PLI).	entities): 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. <ul style="list-style-type: none"> Privacy Law Identifier (PLI) 						When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]			
21	CDE	Counterparty	Receiver identifier	<p>Identifier of the counterparty of the receiver leg as determined at the time of the transaction.</p> <p>A non-exhaustive list of examples of instruments for which this data element could apply are:</p> <ul style="list-style-type: none"> most swaps and swap-like contracts including interest rate swaps²⁰, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) foreign exchange swaps, forwards, non-deliverable forwards <p>This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.</p>	ISO 17442 Legal Entity Identifier (LEI)	<ul style="list-style-type: none"> Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI). 	<ul style="list-style-type: none"> 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 business entities): 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. Privacy Law Identifier (PLI) 	C	C	C	C	C	<p>Transaction</p> <p>C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}</p> <p>When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2]</p> <p>Collateral</p> <p>NR</p> <p>Valuation</p> <p>NR</p>	N	N	
22	CFTC	Counterparty	Submitter identifier	<p>Identifier of the entity submitting the data to the swap data repository (SDR).</p> <p>The Submitter identifier will be the same as the reporting counterparty or swap execution facility (SEF), 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.</p>	ISO 17442 Legal Entity Identifier (LEI)	Char(20)	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	M	M	M	M	M	<p>Transaction</p> <p>M</p> <p>Collateral</p> <p>M</p> <p>Valuation</p> <p>M</p>	Y	Y	<p>Validation</p> <p>Same as part 45 (Transaction)</p> <p>Dissemination</p> <p>Do not disseminate</p>
23	CFTC	Custom baskets	Custom basket indicator	Indicator that the swap is based on a custom basket.	Not available	Boolean	<ul style="list-style-type: none"> True False 	M	M	M	M	M	<p>Transaction</p> <p>M</p> <p>Collateral</p> <p>NR</p> <p>Valuation</p> <p>NR</p>	N	Y	<p>Validation</p> <p>Same as part 45 (Transaction)</p> <p>Dissemination</p> <p>Disseminate</p>

¹⁹ For fixed-floating interest rate swaps, the payer is the counterparty paying the fixed rate

²⁰ For fixed-floating interest rate swaps, the receiver is the counterparty receiving the fixed rate

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
24	CFTC	Events	Action type	<p>Type of action taken on the transaction reporting or end of day reporting.</p> <p>New: An action that reports a new swap transaction. It applies to the first message relating to a new USI or UTI.</p> <p>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 swap). It does not include correction of a previous transaction.</p> <p>Correct: An action that corrects erroneous data of a previously submitted transaction.</p> <p>Error: An action of cancellation of a wrongly submitted entire transaction in case it never came into existence or was not subject to part 43/part 45 reporting requirements but was reported erroneously.</p> <p>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.</p> <p>Port out: An action that transfers swap transaction from one SDR to another SDR (change of swap data repository).</p> <p>Valuation: An update to valuation data. There will be no corresponding Event type.</p> <p>Collateral: An update to collateral margin data. There will be no corresponding Event type.</p> <p>Refer to appendix F for event model sample scenarios.</p>	Not available	Char(4)	<ul style="list-style-type: none"> • NEWT = New • MODI = Modify • CORR = Correct • EROR = Error • TERM = Terminate • PRTO = Port out • VALU = Valuation • COLU = Collateral 	M	M	M	M	M	<p>Transaction M</p> <p>For valid Action type and Event type Combination, see table in Appendix F.</p> <p>Collateral M</p> <p>Must equal 'COLU'</p> <p>Valuation M</p> <p>Must equal 'VALU'</p>	Y	Y	<p>Validation Same as part 45 (Transaction)</p> <p>Dissemination For valid Action type and Event type Combination, see table in Appendix F.</p>
25	CFTC	Events	Event type	<p>Explanation or reason for the action being taken on the transaction reporting.</p> <p>Trade: A creation, modification, or termination of a transaction.</p> <p>Novation²¹: A novation legally moves partial or all of the financial risks of a swap from a transferor to a</p>	Not available	Char(4)	<ul style="list-style-type: none"> • TRDE = Trade • NOVt = Novation • COMP = Compression or Risk Reduction • EART = Early termination • CLRG = Clearing • EXER = Exercise 	M	M	M	M	M	<p>Transaction M</p> <p>For valid Action type and Event type Combination, see table in Appendix F.</p> <p>Collateral</p>	N	Y	<p>Validation Same as part 45 (Transaction)</p> <p>Dissemination For valid Action type and Event type Combination, see table in Appendix F.</p>

²¹ Novation – see definition in § 45.1(a)

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				<p>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.</p> <p>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.</p> <p>Early termination: Termination of an existing swap transaction prior to scheduled termination or maturity date.</p> <p>Clearing: Central clearing is a process where a derivatives clearing organization 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 transaction between the buyer and the seller and thereby ensuring the performance of open contracts.</p> <p>Exercise: The process by which a counterparty fully or partially exercises their rights specified in the contract of an option or a swaption.</p> <p>Allocation²²: The process by which an agent, having facilitated a single swap transaction on behalf of several clients, allocates a portion of the executed swap to the clients.</p> <p>Clearing and Allocation: A simultaneous clearing and allocation event in a derivatives clearing organization.</p> <p>CDS Credit: An event or trigger that results in the modification of the state of a previously submitted credit derivative transaction. Applies only to credit derivatives.</p> <p>Porting²³: The process by which a swap is transferred to another SDR that has the effect of the closing of the swap transaction at one SDR or opening of the same swap transaction using the same UTI/USI in a</p>			<ul style="list-style-type: none"> • ALOC = Allocation • CLAL = Clearing & Allocation • CRDT = CDS Credit • PORT = Porting 						NR			

²² Allocation – see definition in § 45.1(a)

²³ Porting – A reporting counterparty may change the swap data repository to which the transaction is reported pursuant to rule § 45.10(d).

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				different SDR (new).												
26	CFTC	Events	Event identifier	Unique identifier to link transactions resulting when Event type is either COMP (Compression) or CRDT (CDS Credit). The unique identifier may be assigned by the reporting counterparty or a service provider.	Not available	Varchar(52)	LEI code of the entity assigning the event identifier followed by a unique identifier up to 32 characters.	C	C	C	C	C	Transaction C if [Event type] = 'COMP' or 'CRDT', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate if [Event type] = 'CRDT' or [Action type] = 'TERM' and [Event type] = 'COMP', else {blank}
27	CFTC	Events	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 swap is accepted by the derivative clearing organization (DCO) for clearing and recorded by the DCO's system should be reported in this data element. The time element is as specific as technologically practicable.	ISO 8601	YYYY-MM-DDThh:mm:ssZ, based on UTC. If the time element is not available for the event lifecycle, 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.	M	M	M	M	M	Transaction M The date element of the timestamp is always available and shall be populated for all transactions/events. The time element shall be populated for all new and amended transactions. For complex multilateral events (such as Compressions) the time element may be omitted, starting from the extreme right-hand side (in the order from the least to the most significant) as allowed by ISO 8601. The value shall be equal to or later than the value in [Execution timestamp] Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
28	CDE	Notional amounts and quantities	Notional amount ²⁴	For each leg of the transaction, where applicable: - for OTC derivative transactions negotiated in monetary amounts, amount specified in the contract. - for OTC derivative transactions negotiated in non-monetary amounts, refer to appendix B for converting notional amounts for non-monetary amounts. In addition: • For OTC derivative transactions with a notional	ISO 20022: Derivative/Notional CurrencyAndAmount	Num(25,5)	Any value greater than or equal to zero. ²⁵	M	M	M	M	M	Transaction M For FX, if UPI.[Instrument type] = 'Option', the value shall match the value in [Call amount] or [Put amount] Collateral	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate Format: The disseminating SDR must round the disseminated value pursuant to 43.4(g) or successor provision.

²⁴ Notional amount for CDS should reflect the gross amount and not the net amount after reflecting version incrementing due to a credit event

²⁵ "9999999999999999999999.99999" is accepted when the value is not available at the time of reporting. 25 numerical characters including decimals.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				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.												Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out in 43.4(h) or successor provision.
29	CDE	Notional amounts and quantities	Notional currency	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	<u>Transaction</u> C if [Notional amount] is populated and when the values is not "99999999999999999999.99999", else {blank} <i>For FX, if UPI.[Instrument type] = 'Option', the value shall match the value in [Call currency] or [Put currency]</i> <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
30	CDE	Notional amounts and quantities	Delta	The ratio of the absolute change in price of an OTC derivative transaction to the change in price of the underlier, at the time a new transaction is reported or when a change in the notional amount is reported. ²⁶	Not available	Num(25,5)	Any value between zero and one.	C	C	C	C	C	<u>Transaction</u> C if [Action type] = 'NEWT' or 'MODI', else {blank} <u>Collateral</u> NR <u>Valuation</u> M	Y	N	
31	CDE	Notional amounts and quantities	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy.	ISO 20022: CurrencyOption/CallAmount	Num(25,5)	Any value greater than zero.	N	N	C	N	N	<u>Transaction - FX</u> C if UPI.[Instrument type] = 'Option', else {blank} <u>Collateral</u> NR <u>Valuation</u>	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate Format: The disseminating SDR must round the disseminated

²⁶ DMO expects this to be also reported at the end of day with valuation reporting for each unique swap transaction.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
												NR			value pursuant to 43.4(g) or successor provision. Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out in 43.4(h) or successor provision.	
32	CDE	Notional amounts and quantities	Call currency	For foreign exchange options, the currency in which the Call amount is denominated.	ISO 4217	Char(3)	Currencies included in ISO 4217.	N R	N R	C	N R	N R	Transaction - FX C if [Call amount] is populated, else (blank) Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
33	CDE	Notional amounts and quantities	Put amount	For foreign exchange options, the monetary amount that the option gives the right to sell.	ISO 20022: CurrencyOption/PutAmount	Num(25,5)	Any value greater than zero.	N R	N R	C	N R	N R	Transaction - FX C if UPL.[Instrument type] = 'Option', else (blank) Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate Format: The disseminating SDR must round the disseminated value pursuant to 43.4(g) or successor provision. Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out in 43.4(h) or successor provision.
34	CDE	Notional amounts and quantities	Put currency	For foreign exchange options, the currency in which the Put amount is denominated.	ISO 4217	Char(3)	Currencies included in ISO 4217.	N R	N R	C	N R	N R	Transaction - FX C if [Put amount] is populated, else (blank) Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
35	CFTC	Notional amounts and quantities	Notional quantity	For each leg of the transaction, where applicable, for swap transactions negotiated in non-monetary amounts with 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.	Not available	Num(25,5)	Any value greater than or equal to zero.	N R	N R	N R	N R	O	Transaction - CO O Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate Format: The disseminating SDR must round the disseminated value pursuant to 43.4(g) or successor provision.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
																Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out in 43.4(h) or successor provision.
36	CFTC	Notional amounts and quantities	Quantity frequency	The rate at which the quantity is quoted on the swap. e.g., hourly, daily, weekly, monthly.	Not available	Char(4)	<ul style="list-style-type: none"> • HOUR = Hourly • DAIL = Daily • WEEK = Weekly • MNTH = Monthly • QURT = Quarterly • MIAN = Semi-Annual • ONDE = OnDemand • YEAR = Yearly • TERM = End of term 	N R	N R	N R	N R	C	<u>Transaction - CO</u> C if [Notional quantity] is populated, else (blank) <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
37	CFTC	Notional amounts and quantities	Quantity frequency multiplier	The number of time units for the Quantity frequency	Not available	Num(3,0)	Any value greater than or equal to zero.	N R	N R	N R	N R	C	<u>Transaction - CO</u> C if [Quantity frequency] is populated, else (blank) <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
38	CDE	Notional amounts and quantities	Quantity unit of measure	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.	ISO 2022: ProductQuantity/UnitOfMeasure	A list of allowable values and their format will be provided to the CDE maintenance and governance framework, which will be developed by the CPMI and IOSCO. ²⁷		N R	N R	N R	M	M	<u>Transaction - EQ/CO</u> M <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
39	CDE	Notional amounts and quantities	Total notional quantity	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.	Not available	Num(25,5)	Any value greater than or equal to zero. ²⁸	N R	N R	N R	M	M	<u>Transaction - EQ/CO</u> M <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate Format: The disseminating SDR must round the disseminated value pursuant to 43.4(g) or successor provision. Allowable Values: Any value greater than or equal to zero and less than or equal to the cap amount set out in 43.4(h) or

²⁷ DMO expects any allowable value in ISO 2022: UnitOfMeasureCode

²⁸ "9999999999999999999999.99999" is accepted when the value is not available. 25 numerical characters including decimals.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
																successor provision.
40	CDE	Packages	Package identifier	Identifier (determined by the reporting counterparty) in order to connect <ul style="list-style-type: none"> 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 TRs. A package ²⁹ may include reportable and non-reportable transactions. This data element is not applicable <ul style="list-style-type: none"> 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.	Not available	Varchar(35)	Up to 35 alphanumeric characters.	0	0	0	0	0	<u>Transaction</u> O <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
41	CDE	Packages	Package transaction price	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. 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.	ISO 20022: Price/Amount	<ul style="list-style-type: none"> Num(18,13), if Package transaction price notation = 1 Num(11,10), if Package transaction price notation = 3 	<ul style="list-style-type: none"> 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 = 3³⁰ ³¹ 	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'N' and [Package identifier] is populated, else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
42	CDE	Packages	Package transaction price currency	Currency in which the Package transaction price is denominated. This data element is not applicable if: <ul style="list-style-type: none"> no package is involved, or Package transaction price notation = 3 	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	<u>Transaction</u> C if [Package transaction price notation] = '1', else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate

²⁹ A “package transaction” is 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) that has at least one component that is a swap that is made available to trade and therefore is subject to the CEA § 2(h)(8) trade execution requirement; (4) where the execution of each component is contingent upon the execution of all other components; (5) where each component is assigned a Unique Swap Identifier; and (6) each component is reported separately.

³⁰ The allowable values are restricted based on CFTC’s jurisdictional requirements.

³¹ “99999.99999999999999” is accepted when the value is not available. 18 numerical characters including 13 decimal places.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
43	CDE	Packages	Package transaction price notation	Manner in which the Package transaction price is expressed. This data element is not applicable if no package is involved	Not available	Char(1)	<ul style="list-style-type: none"> • 1 = Monetary amount • 3 = Decimal³² 	C	C	C	C	C	<u>Transaction</u> C if [Package transaction price] is populated, else {blank}	N	Y	<u>Validation</u> Same as part 45 (Transaction)
												<u>Collateral</u> NR			<u>Dissemination</u> Disseminate	
44	CDE	Payments	Day count convention	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.	ISO 20022: Interest Calculation/Day Count Basis	Varchar(4)	<ul style="list-style-type: none"> • A001 • A002 • A003 • A004 • A005 • A006 • A007 • A008 • A009 • A010 • A011 • A012 • A013 • A014 • A015 • A016 • A017 • A018 • A019 • A020 • NARR For a description of the allowable values see Appendix C.	M	M	O	O	C	<u>Transaction - CR/IR</u> M <u>Transaction - FX/EQ</u> O <u>Transaction - CO</u> C if [Payment frequency period] is populated, else {blank}	N	Y	<u>Validation</u> Same as part 45 (Transaction)
												<u>Collateral</u> NR			<u>Dissemination</u> Disseminate	
45	CFTC	Payments	Fixing date	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options that will "fix" against a particular exchange rate, which will be used to compute the ultimate cash settlement.	ISO 8601	YYYY-MM-DD	Any valid date.	N	N	C	N	N	<u>Transaction - FX</u> C if UPI.[Instrument type] = 'Forward' and UPI.[Delivery type] = 'Cash' or UPI.[Instrument type] = 'Option' and UPI.[Delivery type] = 'Cash', else {blank}	N	N	
								R	R		R	R	<u>Collateral</u> NR			<u>Valuation</u> NR

³² The allowable values are restricted based on CFTC's jurisdictional requirements.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
46	CFTC	Payments	Floating rate reset frequency period	For each floating leg of the transaction, where applicable, time unit associated with the frequency of resets, e.g., day, week, month, year or term of the stream.	ISO 20022: InterestCalculation/CalculationFrequency	Char(4)	<ul style="list-style-type: none"> • DAIL = Daily • WEEK = Weekly • MNTH = Monthly • QURT = Quarterly • YEAR = Yearly • ADHO = Ad hoc which applies when payments are irregular • TERM = Payment at term 	0	C	0	0	0	<p>Transaction – CR/FX/EQ/CO O</p> <p>Transaction - IR C if UPL.[Instrument type] = 'Swap' and UPL.[Underlying asset/contract type] ≠ 'Fixed - Fixed', else {blank}</p> <p>When populated with 'TERM', [Floating rate reset frequency period multiplier] must be '1'</p> <p>Collateral NR</p> <p>Valuation NR</p>	N	Y	<p>Validation Same as part 45 (Transaction)</p> <p>Dissemination Disseminate</p>
47	CFTC	Payments	Floating rate reset frequency period multiplier	For each floating leg of the 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 "TERM", 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.	Not available	Num(3,0)	Any value greater than or equal to zero.	0	C	0	0	0	<p>Transaction – CR/FX/EQ/CO O</p> <p>Transaction - IR C if [Floating rate reset frequency period] ≠ 'ADHO', else {blank}</p> <p>Collateral NR</p> <p>Valuation NR</p>	N	Y	<p>Validation Same as part 45 (Transaction)</p> <p>Dissemination Disseminate</p>
48	CDE	Payments	Other payment type	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.	Not available	Char(1)	<ul style="list-style-type: none"> • 1 = 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 • 2 = 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) • 3 = Principal Exchange, i.e., Exchange of notional values for cross-currency swaps 	C	0	0	0	0	<p>Transaction - CR C - At least one is required: [Fixed rate], [Spread], or [Other payment type] = '1'</p> <p>Allowable values '2' and '3' are optional and independent of the above condition</p> <p>Transaction – IR/FX/EQ/CO O</p> <p>Collateral NR</p> <p>Valuation NR</p>	N	Y	<p>Validation Same as part 45 (Transaction)</p> <p>Dissemination Disseminate</p>

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
49	CDE	Payments	Other payment amount ³³	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.	Not available	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	<u>Transaction</u> C if [Other payment type] is populated, else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
50	CDE	Payments	Other payment currency	Currency in which Other payment amount is denominated.	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	<u>Transaction</u> C if [Other payment amount] is populated, else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
51	CDE	Payments	Other payment date	Unadjusted date on which the Other payment amount is paid.	ISO 8601	YYYY-MM-DD, based on UTC.	Any valid date.	C	C	C	C	C	<u>Transaction</u> C if [Other payment amount] is populated, else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
52	CDE	Payments	Other payment payer	Identifier of the payer of Other payment amount.	ISO 17442 Legal Entity Identifier (LEI)	<ul style="list-style-type: none"> Char(20) or Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI). 	<ul style="list-style-type: none"> 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 business entities): 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. Privacy Law Identifier (PLI) 	C	C	C	C	C	<u>Transaction</u> C if [Other payment amount] is populated, else {blank} When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
53	CDE	Payments	Other payment receiver	Identifier of the receiver of Other payment amount.	ISO 17442 Legal Entity Identifier (LEI)	<ul style="list-style-type: none"> Char(20) or Varchar(72), for natural persons who are acting as 	<ul style="list-style-type: none"> 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 business 	C	C	C	C	C	<u>Transaction</u> C if [Other payment amount] is populated, else {blank} When populated, the value shall match	N	N	

³³ The set of data elements related to other payments (Other payment type [#48], Other payment amount [#49], Other payment currency [#50], Other payment date [#51], Other payment payer [#52], Other payment receiver [#53]) can be reported multiple times in the case of multiple payments.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
						private individuals (not business entities) and for Privacy Law Identifier (PLI).	entities): 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. • Privacy Law Identifier (PLI)						the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] <u>Collateral</u> NR <u>Valuation</u> NR			
54	CDE	Payments	Payment frequency period ³⁴	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.	ISO 20022: InterestCalculation/ PaymentFrequency	Char(4)	<ul style="list-style-type: none"> • DAIL = Daily • WEEK = Weekly • MNTH = Monthly • QURT³⁵ = Quarterly • YEAR = Yearly • ADHO = Ad hoc which applies when payments are irregular • TERM³⁶ = Payment at term 	M	C	N	O	O	<u>Transaction – CR</u> M <u>Transaction - IR</u> C if UPL.[Instrument type] = 'Swap', else {blank} When populated with 'TERM', [Payment frequency period multiplier] must be '1' <u>Transaction – EQ/CO</u> O <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
55	CDE	Payments	Payment frequency period multiplier	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 "TERM", 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.	Not available	Num(18,0)	Any value greater than or equal to zero.	C	C	N	C	C	<u>Transaction – CR/IR/EQ/CO</u> C if [Payment frequency period] ≠ "ADHO", else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
56	CDE	Prices	Exchange rate ³⁷	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction,	ISO 20022: CurrencyExchange /ExchangeRate	Num(18,13)	Any value greater than zero.	N	N	M	N	N	<u>Transaction – FX</u> M	N	Y	<u>Validation</u> Same as part 45 (Transaction)

³⁴ To represent semi-annual payment, report Payment frequency period = 'MNTH' and Payment frequency period multiplier = '6'.

³⁵ DMO has added 'Quarterly' as an additional allowable value for Payment frequency period (#54).

³⁶ Throughout this technical specification, for the allowable value 'TERM' 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.

³⁷ For FX, forward exchange rate would be reported in this data element.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				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.												<u>Dissemination</u> Disseminate
57	CDE	Prices	Exchange rate basis	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.	Not available	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.	Any pair of currencies included in ISO 4217.	N R	N R	M	N R	N R	<u>Transaction - FX</u> M <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
58	CDE	Prices	Fixed rate	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).	ISO 20022: Interest/Rate	Num(11,10)	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%) ³⁸	C	C	N R	N R	C	<u>Transaction - CR</u> C if [Spread] is not populated, and [Other payment type] ≠ 'Upfront payment', and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else (blank) <u>Transaction - IR</u> C if [Spread] is not populated, and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else (blank) <u>Transaction - CO</u> C if [Price] or [Spread] is not populated, and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else (blank) <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
59	CFTC	Prices	Post-priced swap indicator	An indication of whether a transaction satisfies the definition of "post-priced swap" in § 43.2(a).	Not available	Boolean	• True • False	M	M	M	M	M	<u>Transaction</u> M <u>Collateral</u> NR <u>Valuation</u>	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate

³⁸ The allowable values are restricted based on CFTC's jurisdictional requirements.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
60	CDE	Prices	Price ^{39,40}	<p>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 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.</p> <p>This data element is not applicable to:</p> <ul style="list-style-type: none"> • 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. 	ISO 20022: Price/Amount	<ul style="list-style-type: none"> • Num(18,13), if Price notation = 1 • Num(11,10), if Price notation = 3 	<ul style="list-style-type: none"> • Any value, if Price notation = 1 • Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Price notation = 3⁴¹ 	N	N	N	C	C	NR	N	Y	<p>Validation Same as part 45 (Transaction)</p> <p>Dissemination Disseminate</p>

³⁹ While Price (#60) captures the prices at which counterparties negotiate contracts, market prices are reflected in the valuation amounts.

⁴⁰ For volatility and variance swaps and similar products, the volatility strike price is reported in this data element.

⁴¹ The allowable values are restricted based on CFTC's jurisdictional requirements.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				<ul style="list-style-type: none"> 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. 												
61	CDE	Prices	Price currency	Currency in which the price is denominated. Price currency is only applicable if Price notation = 1.	ISO 4217	Char(3)	Currencies included in ISO 4217.	N R	N R	N R	C C	Transaction - EQ/CO C if [Price notation] = '1', else {blank}	N	Y	Validation Same as part 45 (Transaction)	
												Collateral NR			Dissemination Disseminate	
												Valuation NR				
62	CDE	Prices	Price notation	Manner in which the price is expressed.	Not available	Char(1)	<ul style="list-style-type: none"> 1 = Monetary amount 3 = Decimal⁴² 	N R	N R	N R	C C	Transaction - EQ/CO C if [Price] is populated, else {blank}	N	Y	Validation Same as part 45 (Transaction)	
												Collateral NR			Dissemination Disseminate	
												Valuation NR				
63	CDE	Prices	Price unit of measure	Unit of measure in which the price is expressed.	ISO 20022: Price/UnitOfMeasure		A list of allowable values and their format will be provided to the CDE maintenance and governance framework, which will be developed by the CPMI and IOSCO. ⁴³	N R	N R	N R	C C	Transaction - EQ/CO C if [Price] is populated, else {blank}	N	Y	Validation Same as part 45 (Transaction)	
												Collateral NR			Dissemination Disseminate	
												Valuation NR				
64	CDE	Prices	Spread ⁴⁴	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	ISO 20022: Spread/SpreadRate or ISO 20022: Spread/PriceOffset or ISO 20022: Spread/BasisPoint	<ul style="list-style-type: none"> Num(18,13), if Spread notation = 1 Num(11,10), if Spread notation = 3 Num(5), if Spread notation = 4 	<ul style="list-style-type: none"> Any value, if Spread notation = 1 Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Spread notation = 3⁴⁵ Any integer value expressed in basis points (e.g., 257 instead of 2.57%), if Spread notation = 4 	C	C	N R	C C	Transaction - CR C if [Fixed rate] is not populated, and [Other payment type] ≠ 'Upfront payment', and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank}	N	Y	Validation Same as part 45 (Transaction)	
												Transaction - IR C if [Fixed rate] is not populated, and			Dissemination Disseminate	

⁴² The allowable values are restricted based on CFTC's jurisdictional requirements.

⁴³ DMO expects any allowable value in ISO 20022: UnitOfMeasure Code

⁴⁴ For equity swaps, portfolio swaps, and contract for difference (CFDs), report the weighted overall spread for the basket instead of individual legs.

⁴⁵ The allowable values are restricted based on CFTC's jurisdictional requirements.

Technical Specification								Validation Rules and Dissemination Rules									
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules	
								CR	IR	FX	EQ	CO					
				<ul style="list-style-type: none"> 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. 	Spread							[Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} <u>Transaction - EQ</u> C if [Price] is not populated, and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} <u>Transaction - CO</u> C if [Price] or [Fixed rate] is not populated, and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank}					
65	CDE	Prices	Spread currency	For each leg of the transaction, where applicable: currency in which the spread is denominated. This data element is only applicable if Spread notation = 1.	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	N	R	C	C	<u>Transaction - CR/IR/EQ/CO</u> C if [Spread notation] = '1', else {blank}	N	Y	<u>Validation</u> Same as part 45 (Transaction)
66	CDE	Prices	Spread notation	For each leg of the transaction, where applicable: manner in which the spread is expressed.	Not available	Char(1)	<ul style="list-style-type: none"> 1 = Monetary amount 3 = Decimal⁴⁶ 4 = Basis points 	C	C	N	R	C	C	<u>Transaction - CR/IR/EQ/CO</u> C if [Spread] is populated, else {blank}	N	Y	<u>Validation</u> Same as part 45 (Transaction)
67	CDE	Prices	Strike price ⁴⁷	<ul style="list-style-type: none"> 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. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted 	ISO 20022: Option/Strike Price	<ul style="list-style-type: none"> Num(18,13), if Strike price notation = 1 Num(11,10), if Strike price notation = 3 	<ul style="list-style-type: none"> 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 	C	C	C	C	C	C	<u>Transaction</u> C if [Post-priced swap indicator] = 'False' and UPI.[Instrument type] = 'Option', else {blank}	N	Y	<u>Validation</u> Same as part 45 (Transaction)

⁴⁶ The allowable values are restricted based on CFTC's jurisdictional requirements.

⁴⁷ This data element is not applicable if Price (#61) is reported.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				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.			credit swaptions quoted in spread, and similar products, if Strike price notation = 3 ⁴⁸									
68	CDE	Prices	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, 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.	ISO 4217	• 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.	C	C	C	C	C	Transaction C if [Strike price notation] = '1', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
69	CDE	Prices	Strike price notation	Manner in which the strike price is expressed.	Not available	Char(1)	• 1 = Monetary amount • 3 = Decimal ⁴⁹	C	C	C	C	C	Transaction C if [Strike price] is populated, else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
70	CDE	Prices	Option premium amount	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.	Not available	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	Transaction C if UPI.[Instrument type] = 'Option' or [Embedded option type] is populated, else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
71	CDE	Prices	Option premium currency	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	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	Transaction C if [Option premium amount] is populated, else {blank}	N	Y	Validation Same as part 45 (Transaction) Dissemination

⁴⁸ The allowable values are restricted based on CFTC's jurisdictional requirements.

⁴⁹ The allowable values are restricted based on CFTC's jurisdictional requirements; DMO expects '1' and '3' only.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				optionality.												Disseminate
72	CDE	Prices	Option premium payment date	Unadjusted date on which the option premium is paid.	ISO 8601	YYYY-MM-DD, based on UTC.	Any valid date.	C	C	C	C	C	<u>Collateral</u> NR <u>Valuation</u> NR <u>Transaction</u> C if [Option premium amount] is populated, else {blank}	N	N	
73	CDE	Prices	First exercise date	<p>First unadjusted date during the exercise period in which an option can be exercised.</p> <p>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.</p> <p>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.</p> <p>This data element is not applicable if the instrument is not an option or does not embed any optionality.</p>	ISO 8601	YYYY-MM-DD, based on UTC.	Any valid date.	O	O	O	O	O	<u>Transaction</u> O <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
74	CDE	Product	CDS index attachment point	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).	ISO 20022: Tranche/AttachmentPoint	Num(11,10)	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).	C	N	N	N	N	<u>Transaction - CR</u> C if UPL.[Underlying asset/contract type] = 'Index tranche', else {blank} When populated, the value shall be less than the value in [CDS index detachment point]	N	N	
75	CDE	Product	CDS index detachment point	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).	ISO 20022: Tranche/DetachmentPoint	Num(11,10)	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).	C	N	N	N	N	<u>Transaction - CR</u> C if UPL.[Underlying asset/contract type] = 'Index tranche', else {blank} When populated, the value shall be greater than the value in [CDS index attachment point]	N	N	
													<u>Collateral</u> NR <u>Valuation</u> NR			

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
												NR				
76	CFTC	Product	Index factor	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.	Not available	Num(11,10)	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).	C	N	N	N	N	Transaction - CR C if UPI.[Underlying asset/contract type] = 'Index' or 'Index tranche'	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
77	CFTC	Product	Embedded option type	Type of option or optional provision embedded in a contract.	Not available	Char(4)	<ul style="list-style-type: none"> • MDET = Mandatory early termination • OPET = Optional early termination • CANC = Cancelable • EXT D = Extendible • OTHR = Other 	O	O	O	O	O	Transaction O Collateral NR Valuation NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
78	CFTC	Product	Unique product identifier ⁵⁰	A unique set of characters that represents a particular OTC derivative. The Commission will designate a UPI pursuant to part 45.7. Note: A Unique product identifier short name (D4), defined as, 'When the Commission designates a UPI pursuant to part 45, disseminate a humanly readable description made available by the UPI issuer corresponding to the UPI' must be disseminated by the SDR.	A list of allowable values and their format will be published by the UPI issuer.			M	M	M	M	M	Transaction M Collateral NR Valuation NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
79	CDE	Settlement	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.	ISO 8601	YYYY-MM-DD, based on UTC.	Any valid date.	M	M	M	M	M	Transaction M The value shall be equal to or later than the value in [Expiration date] Collateral NR Valuation NR	N	N	
80	CDE	Settlement	Settlement currency	Currency for the cash settlement of the transaction when applicable.	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	Transaction C if UPI.[Delivery type] = 'Cash', else	N	Y	<u>Validation</u> Same as part 45 (Transaction)

⁵⁰ Until the Commission designates a UPI pursuant to part 45, continue reporting product data elements according to the internal product identifier or product description used by the swap data repository to which the swap is reported. When the Commission designates a UPI pursuant to part 45, report the UPI.

Technical Specification								Validation Rules and Dissemination Rules									
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules	
								CR	IR	FX	EQ	CO					
				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).												<u>Dissemination</u> Disseminate	
81	CFTC	Transaction related	Allocation indicator	Indicator of whether the swap transaction is intended to be allocated, will not be allocated, or is a post allocation transaction.	Not available	Char(4)	<ul style="list-style-type: none"> • POST = An indication that the transaction is the result of an allocation. • PREA = An indication that the transaction is to be allocated. • UNAL = An indication that the transaction is not a post-allocated transaction and/or is not to be allocated. 	M	M	M	M	M	<u>Transaction</u> M	N	N		
82	CFTC	Transaction related	Non-standardized term indicator	Indicator of whether the swap has one or more additional term(s) or provision(s), other than those disseminated to the public pursuant to part 43, that materially affect(s) the price of the swap.	Not available	Boolean	<ul style="list-style-type: none"> • True • False 	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	N	Y	<u>Validation</u> Same as part 45 (Transaction)	<u>Dissemination</u> Disseminate
83	CFTC	Transaction related	Block trade election indicator	Indicator of whether an election has been made to report the swap as a block swap either by the reporting counterparty or as calculated by the swap data repository acting as a third party for the reporting counterparty.	Not available	Boolean	<ul style="list-style-type: none"> • True • False 	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I'	N	Y	<u>Validation</u> Same as part 45 (Transaction)	<u>Dissemination</u> Disseminate
84	CDE	Transaction related	Effective date ⁵¹	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	ISO 8601	YYYY-MM-DD, based on UTC.	Any valid date.	M	M	M	M	M	<u>Transaction</u> M	N	Y	<u>Validation</u> Same as part 45 (Transaction)	<u>Dissemination</u> Disseminate
85	CDE	Transaction	Expiration date ⁵²	Unadjusted date at which obligations under the swap	ISO 8601	YYYY-MM-DD,	Any valid date.	M	M	M	M	M	<u>Transaction</u>	N	Y	<u>Validation</u>	

⁵¹ For commodities swaps, report the pricing start date.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
		related		transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.		based on UTC.						M The value shall be equal to or later than the value in [Effective date] <u>Collateral</u> NR <u>Valuation</u> NR			Same as part 45 (Transaction) <u>Dissemination</u> Disseminate	
86	CDE	Transaction related	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. ⁵³	ISO 8601	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).	Any valid date/time.	M	M	M	M	M	<u>Transaction</u> M <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
87	CDE	Transaction related	Reporting timestamp ⁵⁵	Date and time of the submission of the report to the trade repository.	ISO 8601	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time.	M	M	M	M	M	<u>Transactions</u> M The value shall be equal to or later than the value in [Execution timestamp] <u>Collateral</u> M	Y	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Do not disseminate

⁵² For commodities swaps, report the pricing end date.

⁵³ For clearing swaps, the execution timestamp is the date and time when the DCO accepts the original swap.

⁵⁴ DMO requires date and time portion to be represented for high accuracy.

⁵⁵ Reporting timestamp (#118) is recorded and reported by the submitter.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
88	CDE	Transaction related	Platform identifier	Identifier of the trading facility (e.g., exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.	ISO 10383 Segment Market Identifier Code (MIC)	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.	C	C	C	C	C	<u>Valuation</u> M	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
89	CFTC	Transaction related	Prime brokerage transaction identifier	Identifier in order to connect the prime broker executing broker ("PB-ED") swap and the prime-broker counterparty(ies) swap(s) ("PB-CP") in a Prime Brokerage transaction. The reporting counterparty to a PB-CP swap(s) shall identify that swap as part of a Prime Brokerage transaction by reporting the USI or UTI of the "PB-ED" swap in the Prime brokerage transaction identifier data element.	For USI: CFTC USI Data Standard ⁵⁶ For UTI: Not available ⁵⁷	Varchar(52)	Up to 52 alphanumeric characters.	C	C	C	C	C	<u>Transaction</u> C if [Prime brokerage transaction indicator] = 'True'; else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
90	CFTC	Transaction related	Prime brokerage transaction indicator	Indicator of whether the swap is a Prime Brokerage transaction.	Not available	Boolean	• True • False	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y' <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
91	CFTC	Transaction related	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 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	CFTC USI Data Standard	Varchar(42)	Refer to: Existing Standard column	C	C	C	C	C	<u>Transaction</u> C if [Action type] = 'NEWT' and [Event type] = 'NOVT' 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 <u>Collateral</u> NR	N	N	

⁵⁶ Throughout this technical specification, references to "CFTC USI Data Standard" should refer to the Unique Swap Identifier (USI) Data Standard, <https://www.cftc.gov/sites/default/files/idc/groups/public/@swaps/documents/dfs submission/usidatastandards100112.pdf>

⁵⁷ For guidance on UTI related data elements throughout this technical specification, refer to Technical Guidance, Harmonization of the Unique Transaction Identifier, Feb 2017, <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD557.pdf>

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).												
92	CDE	Transaction related	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI ⁵⁸ 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).	Not available	Varchar(52)	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.	C	C	C	C	C	Valuation NR	N	N	
93	CFTC	Transaction related	Unique swap identifier (USI)	The USI is a unique identifier assigned to all swap transactions which identifies the transaction (the swap and its counterparties) uniquely throughout its duration. It consists of a namespace and a transaction identifier.	CFTC USI Data Standard ⁵⁹	Varchar(42)	Refer to: Existing Standard column	C	C	C	C	C	Transaction C if [Unique transaction identifier (UTI)] is not populated, else {blank} Collateral C if [Collateral portfolio code] = 'TRANSACTION-LEVEL' and [Unique transaction identifier (UTI)] is not reported, else {blank} Valuation C if [Unique transaction identifier (UTI)] is not populated, else {blank}	Y	Y	Validation Same as part 45 (Transaction) Dissemination Do not disseminate
94	CFTC	Transaction related	Unique transaction identifier (UTI)	See Technical Guidance - Harmonisation of the Unique Transaction Identifier.	Not available	Varchar(52)	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.	C	C	C	C	C	Transaction C if [Unique swap identifier (USI)] is not populated, else {blank} Collateral C if [Collateral portfolio code] = 'TRANSACTION-LEVEL' and [Unique swap identifier (USI)] is not reported, else {blank} Valuation C if [Unique swap identifier (USI)] is not populated, else {blank}	Y	Y	Validation Same as part 45 (Transaction) Dissemination Do not disseminate
95	CFTC	Transaction related	Jurisdiction indicator	The jurisdiction(s) that is requiring the reporting of the transaction.	Not available	Char(4)	• AMFI = Association of Mutual Funds of India	M	M	M	M	M	Transaction M	Y	N	

⁵⁸ For guidance on UTI related data elements throughout this technical specification, refer to Technical Guidance, Harmonization of the Unique Transaction Identifier, Feb 2017, <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD557.pdf>

⁵⁹ Throughout this technical specification, references to "CFTC USI Data Standard" should refer to the USI Data Standard, <https://www.cftc.gov/sites/default/files/idc/groups/public/@swaps/documents/dfsubmission/usidatastandards100112.pdf>

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
							<ul style="list-style-type: none"> • ASIC = Australian Securities and Investments Commission • BCSC = British Columbia Securities Commission • CFTC = Commodity Futures Trading Commission • ESMA = European Securities and Markets Authority • HKMA = Hong Kong Monetary Authority • JSFA = Japanese Financial Services Agency • MASl = Monetary Authority of Singapore • OSCO = Ontario Securities Commission 						<u>Collateral</u> M <u>Valuation</u> M			
96	CFTC	Transfer	New SDR identifier	Identifier of the new swap data repository where the transaction is transferred to.	ISO 17442 Legal Entity Identifier (LEI)	Char(20)	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).	C	C	C	C	C	<u>Transaction</u> C if [Event type] = 'PORT', else (blank) <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
97	CFTC	Valuation	Last floating reference value	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.	Not available	Num(11,10)	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)	C	C	C	C	C	<u>Transaction</u> NR <u>Collateral</u> NR <u>Valuation</u> C if UPI.[Underlier ID] is populated, else (blank)	Y	N	
98	CFTC	Valuation	Last floating reference reset date	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.	ISO 8601	YYYY-MM-DD	Any valid date.	C	C	C	C	C	<u>Transaction</u> NR <u>Collateral</u> NR <u>Valuation</u> C if [Last floating reference value] is populated, else (blank)	Y	N	
99	CDE	Valuation	Valuation amount ⁶⁰	Current value of the outstanding contract. Valuation amount is expressed as the exit cost of the	Not available	Num(25,5)	Any value.	M	M	M	M	M	<u>Transaction</u> NR	Y	N	

⁶⁰ This data element must be reported daily regardless of whether there is a change in the value since the last reporting.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				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).												
100	CDE	Valuation	Valuation currency	Currency in which the valuation amount is denominated.	ISO 4217	Char(3)	Currencies included in ISO 4217.	M	M	M	M	M	<u>Collateral</u> NR <u>Valuation</u> M	Y	N	
101	CDE	Valuation	Valuation method	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 D, then the whole valuation is classified as mark-to-model. If only inputs are used that are classified as mark-to-market in appendix D, then the whole valuation is classified as mark-to-market.	Not available	Char(1)	<ul style="list-style-type: none"> • M = Mark-to-market • O = Mark-to-model • C = Central counterparty's valuation (Classification of valuation inputs are provided in Appendix D)	M	M	M	M	M	<u>Transaction</u> NR <u>Collateral</u> NR <u>Valuation</u> M When populated with 'C', [Cleared] must be 'Y'	Y	N	
102	CDE	Valuation	Valuation timestamp	Date and time of the last valuation marked to market, provided by the central counterparty (CCP) ⁶¹ 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.	ISO 8601	YYYY-MM-DDThh:mm:ssZ, based on UTC ⁶² . 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	Any valid date/time.	M	M	M	M	M	<u>Transaction</u> NR <u>Collateral</u> NR <u>Valuation</u> M	Y	N	

⁶¹ Reported by the derivatives clearing organization (DCO) for cleared swaps and by the swap dealer for uncleared swaps

⁶² DMO does not require timestamp portion to be represented for Valuation timestamp.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
						right-hand side (in the order from the least to the most significant).										
103	CFTC	Collateral and margins	Affiliated counterparty for margin and capital indicator	Indicator of whether the current counterparty is deemed an affiliate for the purposes of U.S. margin and capital rules (as per § 23.159).	Not available	Boolean	<ul style="list-style-type: none"> • True • False 	M	M	M	M	M	<u>Transaction</u> NR <u>Collateral</u> M <u>Valuation</u> NR	Y	N	
104	CDE	Collateral and margins	Collateralisation category	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.	Not available	Char(4)	<ul style="list-style-type: none"> • UNCO • PAC1 • PAC2 • PACO • OWC1 • OWC2 • O1PC • O2PC • FULL <p>The names and definitions for these allowable values are provided in Appendix E</p>	M	M	M	M	M	<u>Transaction</u> NR <u>Collateral</u> M <u>Valuation</u> NR	Y	N	
105	CDE	Collateral and margins	Collateral portfolio code	If collateral is reported on a portfolio basis, unique code assigned by the reporting counterparty to the portfolio.	ISO 20022: Portfolio/Identification	Varchar(52)	Up to 52 alphanumeric characters. ⁶³	M	M	M	M	M	<u>Transaction</u> M <u>Collateral</u> M <u>Valuation</u> M	Y	N	
106	CFTC	Collateral and margins	Portfolio containing non-reportable component indicator	If collateral is reported on a portfolio basis, indicator of whether the collateral portfolio includes transactions exempt from reporting.	Not available	Boolean	<ul style="list-style-type: none"> • True • False 	M	M	M	M	M	<u>Transaction</u> NR <u>Collateral</u> M <u>Valuation</u> NR	Y	N	
107	CDE	Collateral and margins	Initial margin posted by the reporting	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless	ISO 20022: MarginCall/InitialMargin	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	<u>Transaction</u> NR	Y	N	

⁶³ If collateralization was performed on a transaction level basis, "TRANSACTION-LEVEL" is accepted.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
			counterparty (post-haircut)	<p>inclusion of such margin is not allowed under the jurisdictional requirements.</p> <p>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.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>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.</p> <p>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.</p>									<p>Collateral C if [Collateralisation category] = 'OWC1' or 'O1PC' or 'FULL', else (blank)</p> <p>Valuation NR</p>			
108	CDE	Collateral and margins	Initial margin posted by the reporting counterparty (pre-haircut)	<p>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.</p> <p>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.</p> <p>This refers to the total current value of the initial margin, rather than to its daily change.</p> <p>The data element refers both to uncleared and centrally cleared transactions.</p> <p>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.</p> <p>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.</p>	ISO 20022: MarginCall/InitialMargin	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	<p>Transaction NR</p> <p>Collateral C if [Collateralisation category] = 'OWC1' or 'O1PC' or 'FULL', else (blank)</p> <p>Valuation NR</p>	Y	N	
109	CDE	Collateral and margins	Currency of initial margin posted ⁶⁴	<p>Currency in which the initial margin posted is denominated.</p> <p>If the initial margin posted is denominated in more than</p>	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	<p>Transaction NR</p>	Y	N	

⁶⁴ For portfolio with multiple currencies, it must be converted in to a single currency chosen by the reporting counterparty and reported.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				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.												
110	CDE	Collateral and margins	Initial margin collected by the reporting counterparty (post-haircut)	<p>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.</p> <p>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.</p> <p>This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change.</p> <p>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.</p> <p>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.</p>	ISO 20022: MarginCall/InitialM argin	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	<p><u>Collateral</u> 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}</p> <p><u>Valuation</u> NR</p> <p><u>Transaction</u> NR</p> <p><u>Collateral</u> C if [Collateralisation category] = 'OWC2' or 'O2PC' or 'FULL', else {blank}</p> <p><u>Valuation</u> NR</p>	Y	N	
111	CDE	Collateral and margins	Initial margin collected by the reporting counterparty (pre-haircut)	<p>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.</p> <p>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.</p> <p>This refers to the total current value of the initial margin, rather than to its daily change.</p> <p>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.</p> <p>If the initial margin collected is denominated in more</p>	ISO 20022: MarginCall/InitialM argin	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	<p><u>Transaction</u> NR</p> <p><u>Collateral</u> C if [Collateralisation category] = 'OWC2' or 'O2PC' or 'FULL', else {blank}</p> <p><u>Valuation</u> NR</p>	Y	N	

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
				than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.												
112	CDE	Collateral and margins	Currency of initial margin collected ⁶⁵	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.	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	<u>Transaction</u> NR <u>Collateral</u> 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} <u>Valuation</u> NR	Y	N	
113	CDE	Collateral and margins	Variation margin posted by the reporting counterparty (pre-haircut) ⁶⁶	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.	ISO 20022: MarginCall/VariationMargin	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	<u>Transaction</u> NR <u>Collateral</u> C if [Collateralisation category] = 'PAC1' or 'PACO' or 'OWC1' or 'O1PC' or 'O2PC' or 'FULL', else {blank} <u>Valuation</u> NR	Y	N	
114	CDE	Collateral and margins	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.	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	<u>Transaction</u> NR <u>Collateral</u> C if [Variation margin posted by the reporting counterparty (pre-haircut)] is populated, else {blank} <u>Valuation</u> NR	Y	N	
115	CDE	Collateral and	Variation margin	Monetary value of the variation margin collected by the	ISO 20022:	Num(25,5)	Any value greater than or equal to	C	C	C	C	C	<u>Transaction</u>	Y	N	

⁶⁵ For portfolio with multiple currencies, it must be converted in to a single currency chosen by the reporting counterparty and reported.

⁶⁶ This data element must be reported daily regardless of whether there is a change in the value since the last reporting.

Technical Specification								Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
								CR	IR	FX	EQ	CO				
		margins	collected by the reporting counterparty (pre-haircut) ⁶⁷	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 single currency chosen by the reporting counterparty and reported as one total value.	MarginCall/VariationMargin		zero.						NR <u>Collateral</u> C if [Collateralisation category] = 'PAC2' or 'PACO' or 'OWC2' or 'O1PC' or 'O2PC' or 'FULL', else {blank} <u>Valuation</u> NR			
116	CDE	Collateral and margins	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.	ISO 4217	Char(3)	Currencies included in ISO 4217.	C	C	C	C	C	<u>Transaction</u> NR <u>Collateral</u> C if [Variation margin collected by the reporting counterparty (pre- haircut)] is populated, else {blank} <u>Valuation</u> NR	Y	N	

⁶⁷ This data element must be reported daily regardless of whether there is a change in the value since the last reporting.

3 Appendix

A. Additional data elements publicly disseminated - requirements for SDRs only

The following data elements are additional public dissemination requirements for the SDRs.

#	Category	Data Element Name	Definition for Data Element	Existing Standard	Format	Allowable Values	Asset Class					Dissemination Rule
							CR	IR	FX	EQ	CO	
D1	Dissemination Related	Dissemination identifier	SDR generated unique and random identifier for each publicly disseminated message.	Not available	Varchar(52)	Up to 52 alphanumeric characters	M	M	M	M	M	
D2	Dissemination Related	Original dissemination identifier	For action types other than "New", this identifier will hold the Dissemination identifier of the original, publicly-disseminated swap transaction and pricing data.	Not available	Varchar(52)	Up to 52 alphanumeric characters	C	C	C	C	C	C if Action type = 'CORR', 'EROR', 'TERM', or 'MOD'
D3	Dissemination Related	Dissemination timestamp	Date and time, to the nearest second, that an SDR publicly disseminates, as defined in § 43.2.	ISO 8601	YYYY-MM-DDThh:mm:ssZ, based on UTC	Any valid date/time.	M	M	M	M	M	
D4	Dissemination Related	Unique product identifier short name	When the Commission designates a UPI pursuant to part 45, a humanly readable description made available by the UPI issuer ⁶⁸ corresponding to the UPI must be disseminated by the SDR.			A list of allowable values and their format will be published by the UPI issuer.	M	M	M	M	M	

⁶⁸ Financial Stability Board designates DSB as Unique Product Identifier (UPI) Service Provider <https://www.fsb.org/2019/05/finb-designates-dsb-as-unique-product-identifier-upi-service-provider/>

Appendices for part 43 and 45 Technical Specification

B. Notional amount

From CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)⁶⁹, 2.70 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 OTC derivative transactions negotiated in non-monetary amounts:

Note 1: for transactions 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 transaction, the notional amount reflects any multipliers and option entitlements.

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

⁶⁹ Technical Guidance, Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf>

Appendices for part 43 and 45 Technical Specification

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

From CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)⁷⁰, Annex 1, Table 4.

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML code value ⁷²	FIX/FIXML code value description	FIX/FIXML definition	FpML code ⁷³	FpML definition
A001	IC30360ISDAor30360American BasicRule	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
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).					

⁷⁰ <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf>

⁷¹ The information contained in this column refers to the ISO 20022 data dictionary.

⁷² The source of information contained in this column is FIX Trading Community, <http://fiximate.fixtrading.org/latestEP/>

⁷³ The definitions contained herein are copyright 2006 by International Swaps and Derivatives Association, Inc. (ISDA) and reproduced by permission of ISDA. All Rights Reserved.

⁷⁴ 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.

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ 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.

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ 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
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 Date2 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

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ 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
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).

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ 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 Française 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
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.

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ code	FpML definition
A012	IC30E2360orEurobondbasismod2	<p>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.</p>					

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ code	FpML definition
A013	IC30E3360orEurobondbasisomdel3	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

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ 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).

Appendices for part 43 and 45 Technical Specification

Allowable value	ISO 20022 name	ISO 20022 definition ⁷¹	FIX/FIXML ⁷² code value	FIX/FIXML code value description	FIX/FIXML definition	FpML ⁷³ 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.		

DRAFT

Appendices for part 43 and 45 Technical Specification

D. Valuation method

From CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)⁷⁵, 2.28 Valuation method.

Classification of valuation inputs

Bucket	Input used	Valuation method ⁷⁶
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

⁷⁵ Technical Guidance, Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf>

⁷⁶ 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.

Appendices for part 43 and 45 Technical Specification

E. Collateralisation category

From CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)⁷⁷, 2.47 Collateralisation category.

Value	Name	Definition
UNCO	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	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	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	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	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	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	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.

⁷⁷ Technical Guidance, Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), <https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf>

F. Events: Sample scenarios for part 43 and part 45 reporting

This section provides examples of different action type and event type combinations for transaction reporting and end of day daily reporting. The examples also illustrate how different actions and events are publicly disseminated by the SDR pursuant to part 43 real-time public reporting.

Example 1 - New-Modify (amendment, update), Correction

Example 2 - Error

Example 3 - Early termination

Example 4 - Full novation

Example 5 - Partial novation

Example 6 - Clearing

Example 7 - Compression

Example 8 - Exercise (Cash settled)

Example 9 - Exercise (Partially exercised, physically settled)

Example 10 - Exercise (Cancellable option)

Example 11 - Allocation

Example 12 - Credit event

Example 13 - Porting transaction from one SDR to another SDR

Example 14 - Daily Valuation reporting (Action type = VALU)

Example 15 - Daily Collateral and margin reporting (Action type = COLU)

Appendices for part 43 and 45 Technical Specification

The 'Valid Action type and Event type combinations' table displays all the possible combinations for 'Action type' and 'Event type' allowable values. Rows are used to list all allowable Action types and columns are used to list all allowable Event types. White and gray boxes with a check symbol (✓) is used to indicate if the given combination is allowed for P43 and/or P45. See the guidance below the table to identify the allowed combinations.

Examples 1 through 13 illustrates how different lifecycle events are reported in transaction reporting. Each row represents a submission to the SDR with a sample of data elements represented for illustration purposes. The last 3 columns represent SDR generated data elements and are used in illustrating which submission shall be publicly disseminate by the SDR pursuant to part 43 reporting.

Examples 14 and 15 illustrates end of day daily valuation reporting and collateral reporting. These submissions are not applicable for part 43 reporting.

** The examples do not include all data elements required to be reported and only include data elements relevant to illustrate the Action type and Event type combination.

Action type & Event type combinations		Event Type									
		Trade (TRDE)	Novation (NOVT)	Compression or Risk Reduction Exercise (COMP)	Early Termination (EART)	Clearing (CLRG)	Exercise (EXER)	Allocation (ALOC)	Clearing & Allocation (CLAL)	CDS Credit (CRDT)	Porting (PORT)
Action Type	New (NEWT)	✓	✓	✓		✓	✓	✓	✓		✓
	Modify (MODI)	✓	✓	✓			✓	✓		✓	
	Correct (CORR)	✓									
	Terminate (TERM)		✓	✓	✓	✓	✓	✓	✓		
	Error (EROR)	✓									
	Port out (PRTO)										✓
	Valuation (VALU)										
	Collateral (COLU)										

	Not allowed for both P45 and P43
✓	Allowed for P45 but not allowed for P43
✓	Allowed for both P43 and P45

Table 5 - Valid Action type and Event type combinations

Appendices for part 43 and 45 Technical Specification

Sample scenarios for transaction reporting for life cycle events

Example 1 - New-Modify (amendment, update), Correction

This example illustrates how the different [Action type]-[Event type] combination is used to report changes to the previously submitted transaction. There are 3 types of changes [Update, Correction, and Amendment] that are explained in this example.

Submission 1: A new transaction is reported with the unique transaction identifier, LEI1RPT0001AAAA, as New-Trade (NEWT-TRDE) combination.

Submission 2: A mutually agreed change to the notional amount is reported as Modify-Trade (MODI-TRDE). This is an amendment.

Submission 3: A missing information, 'Other payment type', is reported as Modify-Trade (MODI-TRDE) combination. This is an update.

Submission 4: A misreported information in 'Other payment type' from previous submission is corrected from "2" to "1" in this submission as Correct-Trade (CORR-TRDE) combination. This is a correction.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Other payment type [#48]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001AAAA		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD001		2018-04-01T14:18:36Z
2	MODI	TRDE	2018-04-02T10:22:10Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD002	ABCD001	2018-04-02T10:25:10Z
3	MODI	TRDE	2018-04-03T15:01:02Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	2	ABCD002A	ABCD001	2018-04-03T15:02:02Z
4	CORR	TRDE	2018-04-04T17:20:30Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	1	ABCD003	ABCD001	2018-04-04T17:24:30Z

Table 6 – Examples of reporting of New, Modify, and Correction transaction

Example 2 - Error

This example illustrates how to report that the previous submission was submitted in error. This action will effectively remove the USI/UTI from the SDR's system.

Submission 1: A new transaction is reported with the unique transaction identifier, LEI1RPT0001BBBB, as New-Trade (NEWT-TRDE) combination.

Submission 2: The previous transaction was submitted in error to CFTC and the removal is reported as Error-Trade (EROR-TRDE) combination.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T10:15:36Z		LEI1RPT0001BBBB		10000	2018-04-01T10:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD004		2018-04-01T10:20:36Z
2	EROR	TRDE	2018-04-02T10:30:10Z		LEI1RPT0001BBBB		10000	2018-04-01T10:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD005	ABCD004	2018-04-02T10:34:10Z

Table 7 - Reporting of Error transaction

Example 3 - Early termination

This example illustrates how to report a transaction terminated before the scheduled end date of the transaction, [Expiration date], as agreed by the involved counterparties of the transaction.

Submission 1: A new transaction is reported with the unique transaction identifier, LEI1RPT0001KKKK as New-Trade (NEWT-TRDE) combination.

Submission 2: The previously reported transaction is terminated and is reported as Terminate-Early termination (TERM-EART) combination. The [Event timestamp] captures the date and time of when the transaction is terminated by the reporting counterparty which will be earlier than the [Expiration date] of the transaction.

Appendices for part 43 and 45 Technical Specification

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Expiration date [#85]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001K1111		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	2025-04-01	ABCD006		2018-04-01T14:18:36Z
2	TERM	EART	2019-12-12T14:57:10Z		LEI1RPT0001K1111		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	2025-04-01	ABCD007	ABCD006	2019-12-12T14:59:10Z

Table 8 – Reporting of transaction terminated prior to the expiration or maturity date

Example 4 - Full novation

*This example illustrates how **full novation** is reported when the reporting counterparty transfers all of its rights, liabilities, duties, and obligations under the swap to another legal party.*

Submission 1: A new transaction is reported with the unique transaction identifier, LEI1RPT0001CCCC, as New-Trade (NEWT-TRDE) combination.

Submission 2: Reporting counterparty (LEI1RPT0001) novates the transaction to a new reporting counterparty and the original transaction, LEI1RPT0001CCCC, is now terminated and reported as Terminate-Novation (TERM-NOVT) combination.

Submission 3: A new transaction is reported as New-Novation (NEWT-NOVT) combination with a new unique transaction identifier, LEI3RPT0003CCCC. The UTI of the original transaction (now terminated) is reported in the [Prior UTI] of this transaction and a new reporting counterparty (LEI3RPT0003) is reported with this submission.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001CCCC		13000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD008		2018-04-01T14:20:36Z
2	TERM	NOVT	2018-04-03T13:00:00Z		LEI1RPT0001CCCC		13000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD009	ABCD008	2018-04-03T13:05:00Z
3	NEWT	NOVT	2018-04-03T13:00:00Z		LEI3RPT0003CCCC	LEI1RPT0001CCCC	13000	2018-04-03T13:00:00Z	LEI3RPT0003	LEI2CP0002	ABCD010		2018-04-03T13:05:00Z

Table 9 - Reporting of Full Novation transaction

Example 5 - Partial novation

*This example illustrates how **partial novation** is reported when the reporting counterparty transfers part of its rights, liabilities, duties, and obligations under the swap to another legal party.*

Submission 1: A new transaction is reported with the unique transaction identifier, LEI1RPT0001DDDD as New-Trade (NEWT-TRDE) combination.

Submission 2: Reporting counterparty (LEI1RPT0001) partially novates the transaction to a new reporting counterparty and the update to original transaction is reported as Modify-Novation (MODI-NOVT) combination and a reduced notional amount of '8000'. The transaction continues to be active.

Submission 3: A new transaction is reported as New-Novation (NEWT-NOVT) combination with a new unique transaction identifier, LEI3RPT0003DDDD. The original reporting counterparty (LEI1RPT0001) novated and transferred the obligations for the allocated amount of '5000' to a new reporting counterparty (LEI3RPT0003) and the UTI of the original transaction is reported in the [Prior UTI] of this transaction.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T12:10:10Z		LEI1RPT0001DDDD		13000	2018-04-01T12:10:10Z	LEI1RPT0001	LEI2CP0002	ABCD011		2018-04-01T12:12:10Z
2	MODI	NOVT	2018-04-04T14:00:10Z		LEI1RPT0001DDDD		8000	2018-04-01T12:10:10Z	LEI1RPT0001	LEI2CP0002	ABCD012	ABCD011	2018-04-04T14:07:10Z
3	NEWT	NOVT	2018-04-04T14:00:10Z		LEI3RPT0003DDDD	LEI1RPT0001DDDD	5000	2018-04-04T14:00:10Z	LEI3RPT0003	LEI2CP0002	ABCD013		2018-04-04T14:07:10Z

Table 10 - Reporting of Partial Novation transaction

Appendices for part 43 and 45 Technical Specification

Example 6 - Clearing novation

This example illustrates how original swap and clearing swaps are reported when the original swap is cleared by a derivative clearing organization.

Submission 1: A new transaction is reported with the unique transaction identifier, LEI1RPT0001ALPHA as New-Trade (NEWT-TRDE) combination with [Cleared] = 'I' (intent to clear).

Submission 2: Upon clearing acceptance, the original swap transaction is extinguished and reported as Terminate-Clearing (TERM-CLRG) combination.

Submission 3, 4: Simultaneously, two new clearing swaps are created that replaces the original swap. These two transactions are reported as New-Clearing (NEWT-CLRG) combination by the DCO as the reporting counterparty and the UTI of the original swap is reported in the [Prior UTI] of these transactions. Execution timestamp of clearing swap is the time when the original swap is accepted by the DCO.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Cleared [#1]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT001ALPHA		10000	2018-04-01T14:15:36Z	LEI1RPT001	LEI2CP002	I	ABCD014		2018-04-01T14:17:36Z
2	TERM	CLRG	2018-04-01T16:00:10Z		LEI1RPT001ALPHA		10000	2018-04-01T14:15:36Z	LEI1RPT001	LEI2CP002	I	ABCD015	ABCD014	2018-04-01T16:03:10Z
3	NEWT	CLRG	2018-04-01T16:00:10Z		LEI1DCO01BETA	LEI1RPT001ALPHA	10000	2018-04-01T16:00:10Z	LEI1DCO	LEI1RPT001	Y	Not Disseminated		
4	NEWT	CLRG	2018-04-01T16:00:10Z		LEI1DCO01GAMMA	LEI1RPT001ALPHA	10000	2018-04-01T16:00:10Z	LEI1DCO	LEI2CP002	Y	Not Disseminated		

Table 11 - Reporting of Clearing Novation transaction

Example 7 - Compression

This example illustrates how transactions involved in a portfolio compression event are reported. In this case, many-to-one relations between transactions, three transactions are compressed into a single transaction. In order to link the pre- and post-compression transactions, Event identifier is reported instead of the prior UTI.

Submission 1, 2 and 3: Three new transactions are reported with different unique transaction identifiers as New-Trade (NEWT-TRDE) combination.

Submission 4, 5 and 6: All three transactions are terminated as a result of compression and are reported as Terminate-Compression (TERM-COMP) combination as separate submissions. [Event identifier] is reported for all terminated transactions to link with the resulted new transaction.

Submission 7: The new compressed transaction is reported as New-Compression (NEWT-COMP) combination with a new unique transaction identifier and a new execution timestamp. The same [Event identifier] as the terminated pre-compression transactions is reported in this post-compression transaction to link the compression event and the notional amount is reduced as a result of compression.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001EEE		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD016		2018-04-01T14:20:36Z
2	NEWT	TRDE	2018-04-01T14:20:36Z		LEI1RPT0001FFF		6000	2018-04-01T14:20:36Z	LEI1RPT0001	LEI2CP0002	ABCD017		2018-04-01T14:22:36Z
3	NEWT	TRDE	2018-04-01T14:21:36Z		LEI1RPT0001GGG		5000	2018-04-01T14:21:36Z	LEI1RPT0001	LEI2CP0002	ABCD018		2018-04-01T14:25:36Z
4	TERM	COMP	2018-04-03T18:00:00Z	LEI01-EVENTID1	LEI1RPT0001EEE		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD016T	ABCD016	2018-04-03T18:02:00Z
5	TERM	COMP	2018-04-03T18:00:00Z	LEI01-EVENTID1	LEI1RPT0001FFF		6000	2018-04-01T14:20:36Z	LEI1RPT0001	LEI2CP0002	ABCD017T	ABCD017	2018-04-03T18:02:00Z
6	TERM	COMP	2018-04-03T18:00:00Z	LEI01-EVENTID1	LEI1RPT0001GGG		5000	2018-04-01T14:21:36Z	LEI1RPT0001	LEI2CP0002	ABCD018T	ABCD018	2018-04-03T18:02:00Z
7	NEWT	COMP	2018-04-03T18:00:00Z	LEI01-EVENTID1	LEI1RPT0003EFG		16000	2018-04-03T18:00:00Z	LEI1RPT0001	LEI2CP0002	Not Disseminated		

Table 12 - Reporting of Portfolio Compression transaction

Appendices for part 43 and 45 Technical Specification

Example 8 - Exercise (Cash settled)

This example illustrates how an exercise of cash-settled option transaction is reported.

Submission 1: A new European style option transaction is reported with the unique transaction identifier, LEI1RPT0001HHH, as New-Trade (NEWT-TRDE) combination.

Submission 2: When the option holder fully exercises the transaction and cash settles the transaction, it results in termination of the transaction as Terminate-Exercise (TERM-EXER) combination and no new transaction is created. Note that the date on the [Event timestamp] is the same as the date in [Expiration date] for a European style option.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Expiration date [#85]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001HHH		13000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	2019-04-01	ABCD021		2018-04-01T14:19:36Z
2	TERM	EXER	2019-04-01T15:01:01Z		LEI1RPT0001HHH		13000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	2019-04-01	ABCD022	ABCD021	2019-04-01T15:04:01Z

Table 13 - Reporting of Cash Settled Exercised Option transaction

Example 9 - Exercise (Partially exercised, physically settled)

This example illustrates how a 'partial exercise' option transaction is reported.

Submission 1: A new American style transaction is reported with the unique transaction identifier, LEI1RPT0001IIII, as New-Trade (NEWT-TRDE) combination. The underlying is a swap.

Submission 2: When the reporting counterparty of the transaction partially (5000) exercises the option as specified in the contract of the option transaction, the existing transaction is reported with the remaining notional amount (11000) as Modify-Exercise (MODI-EXER) combination. Note that the option holder still holds the rights to exercise the remaining notional amount.

Submission 3: Since the option holder exercised and entered into the transaction, a new unique transaction identifier, LEI1RPT0001IIIIEx, is reported as New-Exercise (NEWT-EXER) combination with the partially exercised notional amount (5000). The UTI of the previous transaction is reported in the [Prior UTI] of the new transaction.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Expiration date [#85]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-05-01T10:15:36Z		LEI1RPT0001IIII		16000	2018-05-01T10:15:36Z	LEI1RPT0001	LEI2CP0002	2021-12-30	ABCD023		2018-05-01T10:17:36Z
2	MODI	EXER	2019-04-01T13:01:01Z		LEI1RPT0001IIII		11000	2018-05-01T10:15:36Z	LEI1RPT0001	LEI2CP0002	2021-12-30	Not Disseminated		
3	NEWT	EXER	2019-04-01T13:01:01Z		LEI1RPT0001IIIIEx	LEI1RPT0001IIII	5000	2019-04-01T13:01:01Z	LEI1RPT0001	LEI2CP0002	2021-12-30	ABCD024		2019-04-01T13:03:01Z

Table 14 - Reporting of Partially Exercised Option transaction

Example 10 - Exercise (Cancellable option)

This example illustrates how a 'partial exercise' of a cancellable option (Embedded option type = CANC) is reported.

Submission 1: A new transaction for a cancellable option ([Embedded option type] = 'CANC') transaction is reported with the unique transaction identifier, LEI1RPT0001JJJJ, as New-Trade (NEWT-TRDE) combination.

Submission 2: When the option holder of the transaction exercises its rights specified in the contract to partially exercise the transaction for the amount of '4000', the existing transaction is reported as Modify-Exercise (MODI-EXER) combination and the remaining notional amount of '12000'.

Appendices for part 43 and 45 Technical Specification

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Embedded option type [#77]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001JJJJ		16000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	CANC	ABCD025		2018-04-01T14:18:36Z
2	MODI	EXER	2019-04-01T14:34:07Z		LEI1RPT0001JJJJ		12000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	CANC	Not Disseminated		

Table 15 - Reporting of Cancellable Option Exercise transaction

Example 11 - Allocation

This example illustrates how pre- and post- 'Allocation' swaps are reported.

Submission 1: A new pre-allocation transaction is reported with the unique transaction identifier, LEI1RPT0001ALPHA, as New-Trade (NEWT-TRDE) combination with [Allocation indicator] = 'PREA'.

Submission 2: Upon allocation by the allocation agent, the pre-allocation swap transaction is terminated as Terminate-Allocation (TERM-ALOC) combination.

Submission 3, 4: Simultaneously, two new post allocation swap transactions are created that replaces the pre-allocation swap. These two transactions are reported as New-Allocation (NEWT-ALOC) combination by the reporting counterparty and the UTI of the pre-allocation swap is reported in the [Prior UTI] of these transactions.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Allocation indicator [#81]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT001PREAA		10000	2018-04-01T14:15:36Z	LEI1RPT001	LEIFUNDMGR	PREA	ABCD030		2018-04-01T14:17:36Z
2	TERM	ALOC	2018-04-01T16:00:10Z		LEI1RPT001PREAA		10000	2018-04-01T14:15:36Z	LEI1RPT001	LEIFUNDMGR	PREA	ABCD030T	ABCD030	2018-04-01T16:01:10Z
3	NEWT	ALOC	2018-04-01T16:00:10Z		LEI1RPT001POST1	LEI1RPT001PREAA	7000	2018-04-01T16:00:10Z	LEI1RPT001	LEI2CP00A1	POST	Not Disseminated		
4	NEWT	ALOC	2018-04-01T16:00:10Z		LEI1RPT001POST2	LEI1RPT001PREAA	3000	2018-04-01T16:00:10Z	LEI1RPT001	LEI3CP00A2	POST	Not Disseminated		

Table 16 - Reporting of pre- and post- Allocation transactions

Example 12 - Credit event

This example illustrates how attributes of transactions are reported when a credit event in a constituent (not the counterparties⁷⁸) of the Credit Index transaction takes place.

Submission 1 and 2: Two new Credit Index transactions are reported with different unique transaction identifiers, as New-Trade (NEWT-TRDE) combination.

Submission 3 and 4: When a credit event processing for reference entity in a Credit Index transaction occurs that impacts both transactions reported in submissions 1 and 2, both transactions are reported as Modify-CDS Credit (MODI-CRDT) combination. The [Event identifier] is reported to identify the credit event that triggered this change to the transaction.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001LLL		20000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD019		2018-04-01T14:18:36Z
2	NEWT	TRDE	2018-04-01T15:01:30Z		LEI1RPT0001MMM		18000	2018-04-01T15:01:30Z	LEI1RPT0001	LEI2CP0002	ABCD020		2018-04-01T15:05:30Z
3	MODI	CRDT	2018-12-12T15:01:02Z	LEI+EVENT_ID ⁷⁹	LEI1RPT0001LLL		20000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	DEFAU01	ABCD019	2018-12-12T15:02:02Z
4	MODI	CRDT	2018-12-12T15:01:02Z	LEI+EVENT_ID	LEI1RPT0001MMM		18000	2018-04-01T15:01:30Z	LEI1RPT0001	LEI2CP0002	DEFAU02	ABCD020	2018-12-12T15:02:02Z

⁷⁸ In the case of a corporate event of the non-reporting counterparty, the transaction should be reported as Modify-Trade (MODI-TRDE) combination.

⁷⁹ For credit events, the unique identifier is typically assigned to the transaction with the entity experiencing credit event and assigned by a third party service provider.

Appendices for part 43 and 45 Technical Specification

Table 17 - Reporting of Credit Event

Example 13 - Porting transaction from one SDR to another SDR

The first table, Table 18 - Reporting of ported transaction event to the old SDR, illustrates the transactions reported to the old SDR (before transferring to the new SDR). And the second table, Table 19 - Reporting of ported transaction to the new SDR, illustrates the transaction reported to the new SDR as part of the transfer process.

Submission 1 and 2: Two records from Example 1 are shown.

Submission 3: The reporting counterparty changes the swap data repository by informing the old SDR by reporting [Action type] = 'PRTO', [Event type] = 'PORT' and [New SDR identifier] = 'LEISDR2'. These 3 value combination is an indication that this transaction (UTI) will no longer be reported, effectively removing the active transaction from the SDR.

Submission 4: At the same time, the reporting counterparty transfers the existing transaction to the new SDR, LEISDR2, by reporting with [Action type] = 'NEWT' and [Event type] = 'PORT'. Note that the transaction is reported using the same UTI and same execution timestamp; in addition, all required continuation data are reported.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	New SDR identifier [#96]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE	2018-04-01T14:15:36Z		LEI1RPT0001AAAA		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD027		2018-04-01T14:17:36Z
2	MODI	TRDE	2018-04-02T10:22:10Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD028	ABCD027	2018-04-02T10:26:10Z
3	PRTO	PORT	2018-10-01T17:00:00Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	LEISDR2	Not Disseminated		

Table 18 - Reporting of ported transaction event to the old SDR

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Event identifier [#26]	Unique transaction identifier (UTI) [#94]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#92]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	New SDR identifier [#96]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
4	NEWT	PORT	2018-10-01T17:00:00Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	LEISDR2	Not Disseminated		

Table 19 - Reporting of ported transaction to the new SDR

Sample scenarios for end of day daily reporting for valuation and collateral

The table below lists four transactions that are used for illustrating end of day reporting of valuation and collateral.

Submission 1 and 2: These two transactions are collateralised at the portfolio level by reporting [Collateral portfolio code] = 'PORT001'.

Submission 3 and 4: These two transactions are collateralised at the transaction level and do not have portfolio codes to be reported.

Row	Action type [#24]	Event type [#25]	Event timestamp [#27]	Unique transaction identifier (UTI) [#94]	Collateral portfolio code [#105]	Notional amount [#28]	Execution timestamp [#86]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]
1	NEWT	TRDE	2019-04-01T10:15:10Z	LEI1RPT0001O000	PORT001	10000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI2CP0002
2	NEWT	TRDE	2019-04-01T10:15:10Z	LEI1RPT0001PPPP	PORT001	12000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI2CP0002
3	NEWT	TRDE	2019-04-01T10:15:10Z	LEI1RPT0001QQQQ	TRANSACTION-LEVEL	13000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI3CP0003
4	NEWT	TRDE	2019-04-01T10:15:10Z	LEI1RPT0001RRRR	TRANSACTION-LEVEL	14000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI3CP0003

Table 20 - Reporting Transactions with Portfolio Codes

Appendices for part 43 and 45 Technical Specification

Example 14 - Daily Valuation reporting (Action type = VALU)

This example illustrates how the end of day reporting of valuation related data elements are reported to the SDR.

Submission 1 to 4: All required valuation related data elements are reported for each unique transaction identifier (UTI) using [Action type] = 'VALU'. In addition, if a transaction is collateralised at the portfolio level (1 and 2), applicable portfolio code is reported using [Collateral portfolio code] = 'PORT001'. Transactions collateralised at the transaction level (3 and 4) are reported using [Collateral portfolio code] = 'TRANSACTION-LEVEL'

Row	Action type [#24]	Unique transaction identifier (UTI) [#94]	Collateral portfolio code [#105]	Valuation amount [#99]	Valuation currency [#100]	Valuation method [#101]	Valuation timestamp [#102]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]
1	VALU	LEI1RPT0001O000	PORT001	11000	USD	M	2019-05-02T23:59:59Z	LEI1RPT0001	LEI2CP0002
2	VALU	LEI1RPT0001PPPP	PORT001	5000	USD	M	2019-05-02T23:59:59Z	LEI1RPT0001	LEI2CP0002
3	VALU	LEI1RPT0001QQQQ	TRANSACTION-LEVEL	2500	USD	O	2019-05-02T23:59:59Z	LEI1RPT0001	LEI3CP0003
4	VALU	LEI1RPT0001RRRR	TRANSACTION-LEVEL	3750	USD	O	2019-05-02T23:59:59Z	LEI1RPT0001	LEI3CP0003

Table 21 - Reporting End of Day for Valuation

Example 15 - Daily Collateral and margin reporting (Action type = COLU)

This example illustrates how the end of day reporting of collateral and margin related data elements are reported to the SDR.

Submission 1: All required collateral and margin related data elements are reported for each portfolio code at the end of the day using [Action type] = 'COLU'. The two transactions in *Table 20 - Reporting Transactions with Portfolio Codes* that are collateralised at the portfolio level are reported as a single submission with the portfolio code. The UTIs are not reported since the two transactions are collateralised at the portfolio level.

Submission 2 and 3: The two transactions in *Table 20 - Reporting Transactions with Portfolio Codes* that are collateralised at the transaction level are reported for each unique transaction identifier (UTI), LEI1RPT0001QQQQ and LEI1RPT0001RRRR, at the end of the day using [Action type] = 'COLU', and [Collateral portfolio code] = 'TRANSACTION-LEVEL'.

Row	Action Type [#24]	Unique transaction identifier (UTI) [#94]	Collateralisation category [#104]	Collateral portfolio code [#105]	Initial margin collected (post-haircut) [#110]	Initial margin collected (pre-haircut) [#111]	Currency of initial margin collected [#112]	Variation margin collected (pre-haircut) [#115]	Currency of Variation margin collected [#116]	Counterparty 1 [#13]	Counterparty 2 [#14]
1	COLU	{blank}	FULL	PORT001	100000	160000	USD	100000	USD	LEI1RPT0001	LEI2CP0002
2	COLU	LEI1RPT0001QQQQ	FULL	TRANSACTION-LEVEL	100000	160000	USD	100000	USD	LEI1RPT0001	LEI3CP0003
3	COLU	LEI1RPT0001RRRR	FULL	TRANSACTION-LEVEL	50000	55000	USD	0	USD	LEI1RPT0001	LEI3CP0003

Table 22 - Reporting Daily End of Day Collateral and Margin

4. References

1. CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), April 2018
<https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf>
2. CPMI IOSCO Technical Guidance: Harmonization of Unique Transaction Identifier, February 2017
<https://www.iosco.org/library/pubdocs/pdf/IOSCOPD557.pdf>
3. CPMI IOSCO Technical Guidance: Harmonisation of Unique Product Identifier, September 2017
<https://www.iosco.org/library/pubdocs/pdf/IOSCOPD580.pdf>
4. ISO 20022 Universal financial industry message scheme
<https://www.iso20022.org/>
5. CFTC USI Data Standards, October 2012
<https://www.cftc.gov/sites/default/files/idc/groups/public/@swaps/documents/dfs submission/usidatastandards100112.pdf>
6. CFTC Letter No. 17-16 for “privacy law identifiers”, March 2017
<http://www.cftc.gov/idc/groups/public/@llettergeneral/documents/letter/17-16.pdf>