CFTC Technical Specification

Parts 43 and 45 swap data reporting and public dissemination requirements

September 17, 2020

Version 2.0

This Technical Specification document ("Tech Spec") provides technical specifications for reporting swap data to Swap Data Repositories (SDRs) under parts 43 and 45.

i

TABLE OF CONTENTS

Index of Data Elements

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 repositories[1] 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, 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 rule. This Technical Specification also provides the data elements required to be reported and publicly disseminated under the part 43 rule, 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							(8) Validation Rules and Dissemination Rules								
(1) #	(2) Source	(3) Category	(4) Data Element Name	(5) Definition for Data Element	(6) Format	(7) 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)   **#:** all data elements are assigned a number for ease of reference. The data element number is referenced throughout the document and in the part 43 and part 45 rule appendices.

---

[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

(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) **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 12345678901234567890123345 12345678901234567890.123450 − 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 alphanumerical characters. No special characters are permitted. If permitted, it would be explicitly stated in the format of the data element.	asgaGEH3268EFdsagtTRCF543 aaaaaaaaaa x
Boolean	**Boolean characters**	Either "True" or "False"	True False

Table 1 – Explanation of formats used in the Technical Specification

(7) **Allowable Values:** for each of the data elements, where applicable, only the specified allowable values are acceptable for submission to the SDRs. Any reported 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 LEI[3] 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.

(8) **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 (8) Validation Rules and Dissemination Rules.

(8) Validation Rules and Dissemination Rules								
(8a) P43/P45 Asset Class					(8b) Part 45 SDR Validation Rules	P45 End of Day (8c)	P43 Reported (8d)	(8e) Part 43 SDR Validation and Dissemination Rules
CR	IR	FX	EQ	CO				

(8a) **P43/P45 Asset Class**: These five columns specify which asset class each data element is required to be reported. As referenced in part 45 section V. Swap Data Elements Reported to 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.

(8b) **Part 45 SDR Validation Rules:** In accordance with §49.10(c), Duty to validate SDR data. This column specifies the validation rule(s) the SDRs must apply to each data element for transaction reporting, and 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 element(s) is also specified. For product-specific validation rules, see section 1.4 below.

(8c) **P45 End of Day:** This column specifies the data elements that are required for end-of-day (collateral and valuation) reporting with a "Y" or "N".

(8d) **P43 Reported:** In accordance with part 43 rule, 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".

(8e) **Part 43 SDR Validation and Dissemination Rules:** For the data elements that are required to be publicly disseminated, and in accordance with §49.10, 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. These dissemination rules include any differences from part 45 SDR validation rules in the format and allowable values.

---

[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

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 code.

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 Direction[5]. The CFTC has adopted the Buyer/Seller and Payer/Receiver approach and not the Direction 1/Direction 2 approach. The reporting counterparty should NOT report both Buyer/Seller and Receiver/Payer for a given transaction but instead adopt the appropriate data element(s) for the type of instrument reported.

1.3.2 Notional amount schedules

For the Notional amount schedule related data elements (#33 - #35), the reporting counterparty must adhere to the implementation procedures established by the SDR.

1.3.3 Repeating data elements or leg-based products

Depending on the product being reported or market convention, a multi-leg or multi-stream product could report a particular data element more than once. An example is Notional amount (#31) which could be reported as Notional amount–leg 1 and Notional amount–leg 2 by the submitter depending on the applicability to the product.

1.3.4 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 [#26]) for a transaction and the reason (Event type [#27]) for the action. Related transactions are linked using unique identifiers; for example, Prior USI [#100] and Prior UTI [#101] are used for linking one-to-one and one-to-many relationship between transactions. Event identifier [#29] 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.

1.3.5 Payments Category – Other payments

A number of the data elements in the 'Payment' category (Other payment type [#57], Other payment amount [#58], Other payment currency [#59], Other payment date [#60], Other payment payer [#61], and Other payment receiver [#62]) 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.

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 could be reported

1.4 Unique Product Identifier (UPI)[6]

This Technical Specification includes Unique product identifier (UPI) [#87] 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 section V. Swap Data Elements Reported to Swap Data Repositories for additional guidance.

These validation rules are specified for transaction, collateral, and valuation reporting in column (8b), 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/fsb-designates-dsb-as-unique-product-identifier-upi-service-provider/

2 Technical Specification and Validation Rules

							P43/P45 Asset Class								
#	**Source**	**Category**	**Data Element Name**	**Definition for Data Element**	**Format**	**Allowable Values**	**CR**	**IR**	**FX**	**EQ**	**CO**	**Part 45 SDR Validation Rules**	**P45 End of Day**	**P43 Reported**	**Part 43 SDR Validation and Dissemination Rules**
				Technical Specification								**Validation Rules and Dissemination Rules**			
1	CDE	Clearing	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty[8].	Char(1)	• Y = Yes, centrally cleared, for beta and gamma transactions.[9] • N = No, not centrally cleared. • I = Intent to clear, for alpha[10] 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").	Char(20)	ISO 17442 Legal Entity Identifier (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', When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)]; NR if [Cleared] = 'N' or 'I' <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.	Char(4)	• 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 • In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing: (i) in the transaction between the central counterparty and the clearing member; and (ii) in the transaction between the clearing member and the	Char(20)	ISO 17442 Legal Entity Identifier (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.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				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).	Varchar(42)	Refer to: CFTC USI Data Standard[12]	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'I' and [Clearing swap UTIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = 'N' or 'Y' <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
6	CFTC	Clearing	Clearing swap UTIs	The unique transaction identifiers (UTI) 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).	Varchar(52)	ISO 23897 Unique transaction identifier	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'I' and [Clearing swap USIs] is not populated and [Action type] = 'TERM'; NR if [Cleared] = "N' or 'Y' <u>Collateral</u> NR <u>Valuation</u> 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.	Varchar(42)	Refer to CFTC USI Data Standard	C	C	C	C	C	<u>Transaction</u> C if [Cleared] = 'Y' and [Original Swap UTI] is not populated; NR if [Cleared] = 'N' or 'I' <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
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.	Varchar(52)	ISO 23897 Unique transaction identifier	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>	N	N	

The Technical Specification columns span: #, Source, Category, Data Element Name, Definition for Data Element, Format, Allowable Values. The Validation Rules and Dissemination Rules columns span: P43/P45 Asset Class (CR, IR, FX, EQ, CO), Part 45 SDR Validation Rules, P45 End of Day, P43 Reported, Part 43 SDR Validation and Dissemination Rules.

---

[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/dfsubmission/usidatastandards100112.pdf

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												NR Valuation NR			
9	CFTC	Clearing	Original swap SDR identifier	Identifier of the swap data repository (SDR) to which the original swap was reported.	Char(20)	ISO 17442 Legal Entity Identifier (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	Transaction C if [Cleared] = 'Y' or 'I'; NR if [Cleared] = 'N' Collateral NR Valuation 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.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	C	C	C	C	C	Transaction C if [Cleared] = 'Y' or ([Cleared] = 'I' and [Action type] = 'TERM'), else {blank}; When populated, the value shall be equal to or later than the value in [Execution timestamp]; NR if [Cleared] = 'N' Collateral NR Valuation 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.	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	Transaction O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' Collateral NR Valuation 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.	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	Transaction O if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' Collateral NR Valuation NR	N	N	

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							P43/P45 Asset Class								
13	CDE	Counterparty	Counterparty 1 (reporting counterparty)	Identifier of the counterparty to an OTC derivative transaction[13] 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.	Char(20)	ISO 17442 Legal Entity Identifier (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	**Transaction** M **Collateral** M **Valuation** M	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
14	CDE	Counterparty	Counterparty 2[14]	Identifier of the second counterparty[15] to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund, and not the fund manager is reported as the counterparty.	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• ISO 17442 Legal Entity Identifier (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)[16]	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.	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[17]	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).	Boolean	• True • False	C	C	C	C	C	**Transaction** C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y' **Collateral** NR **Valuation** NR	N	N	

---

[13] Throughout this Technical Specification, references to "OTC derivatives" in CDE data elements should be read to mean swaps.

[14] 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.

[15] 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.

[16] Throughout this Technical Specification, DMO has added Privacy Law Identifier (PLI) as an allowable value for all Counterparty 2 (#14) associated data elements

[17] Throughout this Technical Specification, for references to "Privacy Law Identifiers," refer to DMO Letter No. 17-16, http://www.cftc.gov/idc/groups/public/@lrlettergeneral/documents/letter/17-16.pdf

				Technical Specification			P43/P45 Asset Class					Validation Rules and Dissemination Rules			
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
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).	Boolean	• True • False	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	N	
18	CDE	Counterparty	Buyer identifier	Identifier of the counterparty that is the buyer, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) • most options and option-like contracts including swaptions, caps and floors • credit default swaps (buyer/seller of protection) • variance, volatility and correlation swaps • contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• ISO 17442 Legal Entity Identifier (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	**Transaction** C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] **Collateral** NR **Valuation** NR	N	N	
19	CDE	Counterparty	Seller identifier	Identifier of the counterparty that is the seller, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) • most options and option-like contracts including swaptions, caps and floors • credit default swaps (buyer/seller of protection) • variance, volatility and correlation swaps • contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Payer identifier and Receiver identifier.	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• ISO 17442 Legal Entity Identifier (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	**Transaction** C if [Payer identifier] and [Receiver identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] **Collateral** NR **Valuation** NR	N	N	
20	CDE	Counterparty	Payer identifier [Payer identifier–Leg 1] [Payer identifier–Leg 2]	Identifier of the counterparty of the payer leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most swaps and swap-like contracts including interest rate swaps[18], credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• ISO 17442 Legal Entity Identifier (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	C	C	C	C	C	**Transaction** C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] **Collateral**	N	N	

---

[18] For fixed-floating interest rate swaps, the payer is the counterparty paying the fixed rate

Technical Specification							Validation Rules and Dissemination Rules								
							P43/P45 Asset Class						P45 End of Day	P43 Reported	
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules			Part 43 SDR Validation and Dissemination Rules
				Buyer identifier and Seller identifier.		counterparty for that natural person(s) for regulatory reporting purpose. • Privacy Law Identifier (PLI)						NR Valuation NR			
21	CDE	Counterparty	Receiver identifier [Receiver identifier-Leg 1] [Receiver identifier-Leg 2]	Identifier of the counterparty of the receiver leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most swaps and swap-like contracts including interest rate swaps[19], credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• ISO 17442 Legal Entity Identifier (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	Transaction C if [Buyer identifier] and [Seller identifier] are not populated, else {blank}, When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)] or [Counterparty 2] Collateral NR Valuation NR	N	N	
22	CFTC	Counterparty	Submitter identifier	Identifier of the entity submitting the data to the swap data repository (SDR). 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.	Char(20)	ISO 17442 Legal Entity Identifier (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	Transaction M Collateral M Valuation M	Y	Y	Validation Same as part 45 (Transaction) Dissemination Do not disseminate
23	CFTC	Counterparty	Counterparty 1 federal entity indicator	Indicator of whether Counterparty 1 is: (1) One of the following entities: a) An entity established pursuant to federal law, including, but not limited to, the following: i. An "agency" as defined in 5 U.S.C. § 551(1), a federal instrumentality, or a federal authority; ii. A government corporation (examples: as such term is defined in 5 U.S.C. § 103(1) or in 31 U.S.C. § 9101); iii. A government-sponsored enterprise (example: as such term is defined in 2 U.S.C. § 622(8)); iv. A federally funded research and development center on the master list referenced in 48 CFR 35.017-6; and v. An executive department listed in 5 U.S.C. § 101; or b) An entity chartered pursuant to federal law after formation (example: an organization listed in title 36 of the U.S. Code); or (2) An entity that was established by, or at the direction of, one or more of the entities listed in clause (1), or has an ultimate parent listed in its LEI reference data that is an entity listed in clause (1) or in the first part of this clause (2).	Boolean	• True • False	M	M	M	M	M	Transaction M Collateral NR Valuation NR	N	N	

---

[19] For fixed-floating interest rate swaps, the receiver is the counterparty receiving the fixed rate

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				Notwithstanding the foregoing, the Counterparty 1 federal entity indicator data element does not include federally chartered depository institutions.											
24	CFTC	Counterparty	Counterparty 2 federal entity indicator	Indicator of whether Counterparty 2 is: (1) One of the following entities: a) An entity established pursuant to federal law, including, but not limited to, the following: i. An "agency" as defined in 5 U.S.C. § 551(1), a federal instrumentality, or a federal authority; ii. A government corporation (examples: as such term is defined in 5 U.S.C. § 103(1) or in 31 U.S.C. § 9101); iii. A government-sponsored enterprise (example: as such term is defined in 2 U.S.C. § 622(8)); iv. A federally funded research and development center on the master list referenced in 48 CFR 35.017-6; and v. An executive department listed in 5 U.S.C. § 101; or b) An entity chartered pursuant to federal law after formation (example: an organization listed in title 36 of the U.S. Code); or (2) An entity that was established by, or at the direction of, one or more of the entities listed in clause (1), or has an ultimate parent listed in its LEI reference data that is an entity listed in clause (1) or in the first part of this clause (2). Notwithstanding the foregoing, the Counterparty 2 federal entity indicator data element does not include federally chartered depository institutions.	Boolean	• True • False	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	N	
25	CFTC	Custom baskets	Custom basket indicator	Indicator of whether the swap transaction is based on a custom basket.	Boolean	• True • False	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
26	CFTC	Events	Action type	Type of action taken on the swap transaction or type of end-of-day reporting. Actions may include, but are not limited to, new, modify, correct, error, terminate, revive, transfer out, valuation, and collateral. **New**: An action that reports a new swap transaction. It applies to the first message relating to a new USI or UTI. **Modify**: An action that modifies the state of a previously submitted transaction (e.g., credit event) or changes a term of a previously submitted transaction due to a newly negotiated modification (amendment) or updates previously missing information (e.g., post price swap). It does not include correction of a previous transaction. **Correct**: An action that corrects erroneous data of a previously submitted transaction. **Error**: An action of cancellation of a wrongly submitted entire transaction in case it	Char(4)	• NEWT = New • MODI = Modify • CORR = Correct • EROR = Error • TERM = Terminate • REVI = Revive • PRTO = Transfer out • VALU = Valuation • COLU = Collateral	M	M	M	M	M	**Transaction** M, for valid Action type and Event type Combination, see table in Appendix F. **Collateral** M, must equal 'COLU' **Valuation** M, must equal 'VALU'	Y	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> For valid Action type and Event type Combination for public dissemination, see table in Appendix F.

				Technical Specification			Validation Rules and Dissemination Rules								
							P43/P45 Asset Class								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				never came into existence or was not subject to part 43/part 45 reporting requirements but was reported erroneously. **Terminate**: An action that closes an existing transaction because of a new event (e.g., Compression, Novation). This does not apply to transactions that terminate at contractual maturity date. **Revive**: An action that reinstates a swap transaction that was reported as error or terminated by mistake. **Transfer out**: An action that transfers swap transaction from one SDR to another SDR (change of swap data repository). **Valuation**: An update to valuation data. There will be no corresponding Event type. **Collateral**: An update to collateral margin data. There will be no corresponding Event type. Refer to appendix F for event model sample scenarios.											
27	CFTC	Events	Event type	Explanation or reason for the action being taken on the swap transaction. Events may include, but are not limited to, trade, novation, compression or risk reduction exercise, early termination, clearing, exercise, allocation, clearing and allocation, credit event, and transfer. **Trade**: A creation, modification, or termination of a transaction. **Novation**[20]: A novation legally moves partial or all of the financial risks of a swap from a transferor to a transferee and has the effect of terminating/modifying the original transaction and creating a new transaction to identify the exposure between the transferor/transferee and remaining party. **Compression or Risk Reduction Exercise**: Compressions and risk reduction exercises generally have the effect of terminating or modifying (i.e., reducing the notional value) a set of existing transactions and of creating a set of new transaction(s). These processes result in largely the same exposure of market risk that existed prior to the event for the counterparty. **Early termination**: Termination of an existing swap transaction prior to scheduled termination or maturity date. **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. **Exercise**: The process by which a counterparty fully or partially exercises their	Char(4)	• TRDE = Trade • NOVT = Novation • COMP = Compression or Risk Reduction • EART = Early termination • CLRG = Clearing • EXER = Exercise • ALOC = Allocation • CLAL = Clearing & Allocation • CRDT = Credit event • PORT = Transfer	M	M	M	M	M	<u>Transaction</u> M, for valid Action type and Event type Combination, see table in Appendix F. <u>Collateral</u> NR <u>Valuation</u> NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> For valid Action type and Event type Combination for public dissemination, see table in Appendix F

---

[20] Novation – see definition in § 45.1(a)

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				rights specified in the contract of an option or a swaption. **Allocation**[21]: 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. **Clearing and Allocation:** A simultaneous clearing and allocation event in a derivatives clearing organization. **Credit event**: An event or trigger that results in the modification of the state of a previously submitted credit derivative transaction. Applies only to credit derivatives. **Transfer**[22]: 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 different SDR (new).											
28	CFTC	Events	Amendment indicator	Indicator of whether the modification of the swap transaction reflects newly agreed upon term(s) from the previously negotiated terms.	Boolean	• True • False	C	C	C	C	C	<u>Transaction</u> C if [Action type] = 'MODI', 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	CFTC	Events	Event identifier	Unique[23] identifier to link swap transactions resulting from an event may be, but is not limited to, compression, and credit event. The unique identifier may be assigned by the reporting counterparty or a service provider.	Varchar(52)	ISO 17442 Legal Entity Identifier (LEI) code of the entity assigning the event identifier followed by a unique identifier up to 32 characters.	C	C	C	C	C	<u>Transaction</u> C if [Event type] = 'COMP' or 'CRDT', else {blank} <u>Collateral</u> NR <u>Valuation</u> NR	N	N	
30	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.	YYYY-MM-DDThh:mm:ssZ, based on UTC[24].	Any valid date/time based on ISO 8601 Date and time format.	M	M	M	M	M	<u>Transaction</u> M, the date element of the timestamp is always available and shall be populated for all transactions/events. The value shall be equal to or later than the value in [Execution timestamp] <u>Collateral</u>	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate

---

[21] Allocation – see definition in § 45.1(a)

[22] Transfer – A reporting counterparty may change the swap data repository to which the transaction is reported pursuant to rule § 45.10(d).

[23] The identifier which relates to the same event should be unique per event.

[24] DMO requires date and time portion to be represented for high accuracy. If the time portion is not available, report "00:00:00" for the time portion.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												NR **Valuation** NR			
31	CDE	Notional amounts and quantities	Notional amount[25] [Notional amount-Leg 1] [Notional amount-Leg 2]	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 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.	Num(25,5)	Any value greater than or equal to zero. [26]	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** 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.
32	CDE	Notional amounts and quantities	Notional currency [Notional currency-Leg 1] [Notional currency-Leg 2]	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	M	M	M	M	M	**Transaction** M, *For FX,* if UPI.[Instrument type] = 'Option', the value shall match the value in [Call currency] or [Put currency] **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
33	CDE	Notional amounts and quantities	Notional amount schedule - notional amount in effect on associated effective date [Notional amount in effect on associated effective date-Leg 1] [Notional amount in	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Notional amount which becomes effective on the associated unadjusted effective date. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying	Num(25,5)	Any value greater than or equal to zero.	O	C	O	O	O	**Rates** C if UPI.[Notional schedule] ≠ 'Constant', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

---

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

[26] "99999999999999999999.99999" is accepted when the value is not available at the time of reporting. 25 numerical characters including decimals.

				Technical Specification			P43/P45 Asset Class					Validation Rules and Dissemination Rules			
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
			effect on associated effective date-Leg 2]	notional amounts in the schedule is reported in Notional currency.											
34	CDE	Notional amounts and quantities	Notional amount schedule - unadjusted effective date of the notional amount [Effective date of the notional amount-Leg 1] [Effective date of the notional amount-Leg 2]	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Unadjusted date on which the associated notional amount becomes effective This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	**Transaction** C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
35	CDE	Notional amounts and quantities	Notional amount schedule - unadjusted end date of the notional amount [End date of the notional amount-Leg 1] [End date of the notional amount-Leg 2]	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Unadjusted end date of the notional amount (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	**Transaction** C if [Notional amount schedule - notional amount in effect on associated effective date] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
36	CDE	Notional amounts and quantities	Call amount[27] [Call amount-Leg 1] [Call amount-Leg 2]	For foreign exchange options, the monetary amount that the option gives the right to buy.	Num(25,5)	Any value greater than zero.	C	C	C	C	C	**Transaction** C if UPI.[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.
37	CDE	Notional amounts and quantities	Call currency [Call currency-Leg 1]	For foreign exchange options, the currency in which the Call amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** C if [Call amount] is populated, else {blank} **Collateral**	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

---

[27] DMO expects this data element and the corresponding currency data element for all asset classes.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
			[Call currency-Leg 2]									NR **Valuation** NR			
38	CDE	Notional amounts and quantities	Put amount[28] [Put amount-Leg 1] [Put amount-Leg 2]	For foreign exchange options, the monetary amount that the option gives the right to sell.	Num(25,5)	Any value greater than zero.	C	C	C	C	C	**Transaction** C if UPI.[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.
39	CDE	Notional amounts and quantities	Put currency [Put currency-Leg 1] [Put currency-Leg 2]	For foreign exchange options, the currency in which the Put amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** C if [Put amount] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
40	CFTC	Notional amounts and quantities	Notional quantity [Notional quantity-Leg 1] [Notional quantity-Leg 2]	For each leg of the swap 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.	Num(25,5)	Any value greater than or equal to zero.	NR	NR	NR	NR	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. **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.
41	CFTC	Notional amounts and quantities	Quantity frequency [Quantity frequency-Leg 1] [Quantity frequency-	The rate at which the quantity is quoted on the swap transaction. e.g., hourly, daily, weekly, monthly.	Char(4)	• HOUR = Hourly • DAIL = Daily • WEEK = Weekly • MNTH = Monthly • QURT = Quarterly	NR	NR	NR	NR	C	**Transaction - CO** C if [Notional quantity] is populated, else {blank} **Collateral**	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

---

[28] DMO expects this data element and the corresponding currency data element for all asset classes.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
			Leg 2]			• MIAN = Semi-Annual • ONDE = OnDemand • YEAR = Yearly • TERM = End of term						NR **Valuation** NR			
42	CFTC	Notional amounts and quantities	Quantity frequency multiplier [Quantity frequency multiplier-Leg 1] [Quantity frequency multiplier-Leg 2]	The number of time units for the Quantity frequency.	Num(3,0)	Any value greater than or equal to zero.	NR	NR	NR	NR	C	**Transaction - CO** C if [Quantity frequency] ≠ 'ONDE', else {blank} **Collateral** NR **Valuation** NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
43	CDE	Notional amounts and quantities	Quantity unit of measure [Quantity unit of measure-Leg 1] [Quantity unit of measure-Leg 2]	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and Notional quantity are expressed.	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.[29]		NR	NR	NR	M	M	**Transaction – EQ/CO** M **Collateral** NR **Valuation** NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
44	CDE	Notional amounts and quantities	Total notional quantity [Total notional quantity-Leg 1] [Total notional quantity-Leg 2]	For each leg of the transaction, where applicable: aggregate Notional quantity of the underlying asset for the term of the transaction. Where the Total notional quantity is not known when a new transaction is reported, the Total notional quantity is updated as it becomes available.	Num(25,5)	Any value greater than or equal to zero.[30]	NR	NR	NR	M	M	**Transaction – EQ/CO** M **Collateral** NR **Valuation** 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 successor provision.
45	CFTC	Packages	Package indicator	Indicator of whether the swap transaction is part of a package transaction.	Boolean	• True • False	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
46	CDE	Packages	Package identifier	Identifier (determined by the reporting counterparty) in order to connect • two or more transactions that are reported separately by the reporting	Varchar(35)	Up to 35 alphanumeric characters.	C	C	C	C	C	**Transaction** C if [Package indicator] = 'True',	N	N	

---

[29] DMO expects any allowable value in ISO 20022: UnitOfMeasureCode
[30] "99999999999999999999.99999" is accepted when the value is not available. 25 numerical characters including decimals.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				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[31] may include reportable and non-reportable transactions. This data element is not applicable • if no package is involved, or • to allocations Where the Package identifier is not known when a new transaction is reported, the Package identifier is updated as it becomes available.								else {blank} Collateral NR Valuation NR			
47	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, or • package transaction spread is used Prices and related data elements of the transactions (Price currency, Price notation, Price unit of measure) that represent individual components of the package are reported when available. The Package transaction price may not be known when a new transaction is reported but may be updated later.	• Num(18,13), if Package transaction price notation = 1 • Num(11,10), if Package transaction price notation = 3	• Any value, if Package transaction price notation = 1 • Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Package transaction price notation = 3[32] [33]	C	C	C	C	C	Transaction C if [Cleared] = 'N' and [Package indicator] = 'True' and [Package transaction spread] is not populated, else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
48	CDE	Packages	Package transaction price currency	Currency in which the Package transaction price is denominated. This data element is not applicable if • no package is involved, or • Package transaction spread is used, or • Package transaction price notation = 3	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	Transaction C if [Package transaction price notation] = '1', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
49	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, or • Package transaction spread is used	Char(1)	• 1 = Monetary amount • 3 = Decimal[34]	C	C	C	C	C	Transaction C if [Package transaction price] is populated, else {blank} Collateral	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate

[31] 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.

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

[33] "99999.9999999999999" is accepted when the value is not available. 18 numerical characters including 13 decimal places.

[34] The allowable values are restricted based on CFTC's jurisdictional requirements.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												Technical Specification			**Validation Rules and Dissemination Rules**

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												NR **Valuation** NR			
50	CDE	Packages	Package transaction spread	Traded price of the entire package in which the reported derivative transaction is a component of a package transaction. Package transaction price when the price of the package is expressed as a spread, difference between two reference prices. This data element is not applicable if • no package is involved, or • Package transaction price is used Spread and related data elements of the transactions (spread currency, Spread notation) that represent individual components of the package are reported when available. Package transaction spread may not be known when a new transaction is reported but may be updated later.[35]	• Num(18,13), if Package transaction spread notation = 1 • Num(11,10), if Package transaction spread notation = 3 • Num(5), if Package transaction spread notation = 4	• Any value, if Package transaction spread notation = 1 • Any value expressed as decimal (eg 0.0257 instead of 2.57%), Package spread price notation = 3[36] • Any integer value expressed in basis points (eg 257 instead of 2.57%), if Package transaction spread notation = 4	C	C	C	C	C	**Transaction** C if [Cleared] = 'N' and [Package indicator] = 'True' and [Package transaction price] is not populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
51	CDE	Packages	Package transaction spread currency	Currency in which the Package transaction spread is denominated. This data element is not applicable if • no package is involved, or • Package transaction price is used, or • Package transaction spread notation = 3, or = 4	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** C if [Package transaction spread notation] = '1', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
52	CDE	Packages	Package transaction spread notation	Manner in which the Package transaction spread is expressed. This data element is not applicable if • no package is involved, or • Package transaction price is used.	Char(1)	• 1 = Monetary amount • 3 = Decimal[37] • 4 = Basis points	C	C	C	C	C	**Transaction** C if [Package transaction spread] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
53	CDE	Payments	Day count convention [Fixed rate day count convention-leg 1] [Fixed rate day count convention-leg 2]	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.	Varchar(4)	• A001 • A002 • A003 • A004 • A005 • A006 • A007 • A008 • A009	M	M	O	O	C	**Transaction – CR/IR** M **Transaction – FX/EQ** O **Transaction – CO** C if [Payment frequency period] is populated, else {blank}	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

---

[35] "99999.9999999999999" is accepted when the value is not available. 18 numerical characters including 13 decimal places.

[36] The allowable values are restricted based on CFTC's jurisdictional requirements.

[37] The allowable values are restricted based on CFTC's jurisdictional requirements.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
			[Floating rate day count convention-leg 1] [Floating rate-day count convention-leg 2]]			• A010 • A011 • A012 • A013 • A014 • A015 • A016 • A017 • A018 • A019 • A020 • NARR For a description of the allowable values see Appendix C.						**Collateral** NR **Valuation** NR			
54	CFTC	Payments	Fixing date [Fixing date-Leg 1] [Fixing date-Leg 2]	Describes the specific date when a non-deliverable forward as well as various types of FX OTC options such as cash-settled options that will "fix" against a particular exchange rate, which will be used to compute the ultimate cash settlement.	YYYY-MM-DD	Any valid date based on ISO 8601 Date and time format.	NR	NR	C	NR	NR	**Transaction - FX** C if (UPI.[Instrument type] = 'Forward' or 'Option') and UPI.[Delivery type] = 'Cash', else {blank} **Collateral** NR **Valuation** NR	N	N	
55	CFTC	Payments	Floating rate reset frequency period [Floating rate reset frequency period-leg 1] [Floating rate reset frequency period-leg 2]	For each floating leg of the swap transaction, where applicable, time unit associated with the frequency of resets, e.g., day, week, month, year or term of the stream.	Char(4)	• DAIL = Daily • WEEK = Weekly • MNTH = Monthly • QURT = Quarterly • YEAR = Yearly • ADHO = Ad hoc which applies when payments are irregular • TERM = Payment at term	O	C	O	O	O	**Transaction – CR/FX/EQ/CO** O **Transaction - IR** C if UPI.[Instrument type] = 'Swap' and UPI.[Underlying asset/contract type] ≠ 'Fixed - Fixed', else {blank} When populated with 'TERM', [Floating rate reset frequency period multiplier] must be '1' **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
56	CFTC	Payments	Floating rate reset frequency period multiplier [Floating rate reset frequency period multiplier-leg 1]	For each floating leg of the swap transaction, where applicable, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur. For example, a transaction with reset payments occurring every two months is represented with a Floating rate reset frequency period of "MNTH" (monthly) and a Floating rate reset frequency period multiplier of 2	Num(3,0)	Any value greater than or equal to zero.	O	C	O	O	O	**Transaction – CR/FX/EQ/CO** O **Transaction - IR** C if [Floating rate reset frequency period] ≠ 'ADHO', else {blank} **Collateral**	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
			[Floating rate reset frequency period multiplier-leg 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.								NR **Valuation** NR			
57	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.	Char(1)	• 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	O	O	O	O	**Transaction - CR** C, at least one is required: ([Fixed rate] or [Spread] or [Other payment type] = '1'). Allowable values '2' and '3' are optional and independent of the above condition **Transaction – IR/FX/EQ/CO** O **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
58	CDE	Payments	Other payment amount[38]	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** C if [Other payment type] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate **Format:** If [Other payment type] = 3 then the disseminating SDR must round the disseminated value pursuant to 43.4(g) or successor provision. **Allowable Values:** If [Other payment type] = 3 then 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.
59	CDE	Payments	Other payment currency	Currency in which Other payment amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** C if [Other payment amount] is populated, else {blank} **Collateral** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

---

[38] The set of data elements related to other payments (Other payment type [#57], Other payment amount [#58], Other payment currency [#59], Other payment date [#60], Other payment payer [#61], Other payment receiver [#62]) can be reported multiple times in the case of multiple payments.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												Valuation NR			
60	CDE	Payments	Other payment date	Unadjusted date on which the Other payment amount is paid.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	**Transaction** C if [Other payment amount] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
61	CDE	Payments	Other payment payer	Identifier of the payer of Other payment amount.	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• ISO 17442 Legal Entity Identifier (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	**Transaction** C if [Other payment amount] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
62	CDE	Payments	Other payment receiver	Identifier of the receiver of Other payment amount.	• Char(20) or • Varchar(72), for natural persons who are acting as private individuals (not business entities) and for Privacy Law Identifier (PLI).	• ISO 17442 Legal Entity Identifier (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	**Transaction** C if [Other payment amount] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
63	CDE	Payments	Payment frequency period[39] [Fixed rate payment frequency period- Leg 1]	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, e.g., day, week, month, year or term of the stream.	Char(4)	• DAIL = Daily • WEEK = Weekly • MNTH = Monthly • QURT[40] = Quarterly • YEAR = Yearly • ADHO = Ad hoc which applies when	M	C	N R	O	O	**Transaction –CR** M **Transaction - IR** C if UPI.[Instrument type] = 'Swap', else {blank}, When populated with 'TERM',	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

---

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

[40] DMO has added 'Quarterly' as an additional allowable value for Payment frequency period (#63).

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
			[Fixed rate payment frequency period-Leg 2] [Floating rate payment frequency period-Leg 1] [Floating rate payment frequency period-Leg 2]			payments are irregular • TERM[41] = Payment at term						[Payment frequency period multiplier] must be '1' Transaction – EQ/CO O Collateral NR Valuation NR			
64	CDE	Payments	Payment frequency period multiplier [Fixed rate payment frequency period multiplier-Leg 1] [Fixed rate payment frequency period multiplier-Leg 2] [Floating rate payment frequency period multiplier-Leg 1] [Floating rate payment frequency period multiplier-Leg 2]	For each leg of 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.	Num(18,0)	Any value greater than or equal to zero.	C	C	NR	C	C	Transaction – CR/IR/EQ/CO C if [Payment frequency period] ≠ 'ADHO', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
65	CDE	Prices	Exchange rate[42] [Exchange rate-Leg 1] [Exchange rate-Leg 2]	Exchange rate between the two different currencies specified in the OTC derivative transaction agreed by the counterparties at the inception of the transaction, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426.	Num(18,13)	Any value greater than zero.	NR	NR	M	NR	NR	Transaction – FX M Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
66	CDE	Prices	Exchange rate basis [Exchange rate basis-Leg 1] [Exchange rate basis-Leg 2]	Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426.	Char(3)/Char(3): [Unit currency/Quoted currency], without restricting the currency pair ordering (i.e., the exchange rate basis may be USD/EUR or EUR/USD.	Any pair of currencies included in ISO 4217 Currency codes. .	NR	NR	M	NR	NR	Transaction – FX M Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate

---

[41] 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.
[42] For FX, forward exchange rate would be reported in this data element.

			Technical Specification				Validation Rules and Dissemination Rules							
							P43/P45 Asset Class								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
67	CDE	Prices	Fixed rate [Fixed rate-Leg 1] [Fixed rate-Leg 2]	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).	Num(11,10)	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)[43]	C	C	NR	NR	C	**Transaction - CR** 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} **Transaction - IR** C if [Spread] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Transaction -CO** C if [Price] or [Spread] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Collateral** NR **Valuation** NR	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate
68	CFTC	Prices	Post-priced swap indicator	Indicator of whether the swap transaction satisfies the definition of "post-priced swap" in § 43.2(a) of the Commission's regulations.	Boolean	• True[44] • False	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
69	CDE	Prices	Price[45]	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	• Num(18,13), if Price notation = 1 • Num(11,10), if Price notation = 3	• Any value, if Price notation = 1 • Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Price notation = 3[46]	NR	NR	NR	C	C	**Transaction - EQ** C if [Spread] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Transaction - CO** C if ([Fixed rate] or [Spread] is not populated) and [Post-priced swap	N	Y	<u>Validation</u> Same as part 45 (Transaction) <u>Dissemination</u> Disseminate

---

[43] The allowable values are restricted based on CFTC's jurisdictional requirements.

[44] For transactions where the swap price is not known at the time to execution, those unknown swap price-related fields can be reported as blank until such time that the price is known.

[45] While Price (#69) captures the prices at which counterparties negotiate contracts, market prices are reflected in the valuation amounts.

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

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				to the initial price of the underlying or reference asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier. This data element is not applicable to: • Interest rate swaps and forward rate agreements, as it is understood that the information included in the data elements Fixed rate and Spread may be interpreted as the price of the transaction. • Interest rate options and interest rate swaptions as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Commodity basis swaps and the floating leg of commodity fixed/float swaps as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction. • Foreign exchange swaps, forwards and options, as it is understood that the information included in the data elements Exchange rate, Strike price, and Option premium may be interpreted as the price of the transaction. • Equity options as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Credit default swaps and credit total return swaps, as it is understood that the information included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction. • Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. Where the price is not known when a new transaction is reported, the price is updated as it becomes available. For transactions that are part of a package, this data element contains the price of the component transaction where applicable.								indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} Collateral NR Valuation NR			
70	CDE	Prices	Price currency	Currency in which the price is denominated. Price currency is only applicable if Price notation = 1.	Char(3)	Currencies included in ISO 4217 Currency codes.	NR	NR	NR	C	C	Transaction - EQ/CO C if [Price notation] = '1', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
71	CDE	Prices	Price notation	Manner in which the price is expressed.	Char(1)	• 1 = Monetary amount • 3 = Decimal[47]	NR	NR	NR	C	C	Transaction - EQ/CO C if [Price] is populated, else {blank} Collateral	N	Y	Validation Same as part 45 (Transaction) Dissemination

---

[47] The allowable values are restricted based on CFTC's jurisdictional requirements.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												NR			Disseminate
												Valuation NR			
72	CDE	Prices	Price unit of measure	Unit of measure in which the price is expressed.	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.[48]		NR	NR	NR	C	C	Transaction - EQ/CO C if [Price] is populated, else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
73	CDE	Prices	Spread[49] [Spread-Leg 1] [Spread-Leg 2]	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (e.g., interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), • spread on the individual floating leg(s) index reference price, in the case where there is a spread on a floating leg(s). For example, USD-LIBOR-BBA plus .03 or WTI minus USD 14.65; or • difference between the reference prices of the two floating leg indexes. For example, the 9.00 USD "Spread" for a WCS vs. WTI basis swap where WCS is priced at 43 USD and WTI is priced at 52 USD.	• Num(18,13), if Spread notation = 1 • Num(11,10), if Spread notation = 3 • Num(5), if Spread notation = 4	• Any value, if Spread notation = 1 • Any value expressed as decimal (e.g., 0.0257 instead of 2.57%), if Spread notation = 3[50] • Any integer value expressed in basis points (e.g., 257 instead of 2.57%), if Spread notation = 4	C	C	NR	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} Transaction - IR C if [Fixed rate] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction - EQ C if [Price] is not populated, and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} Transaction - CO C if [Price] or [Fixed rate] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate .
74	CDE	Prices	Spread currency	For each leg of the transaction, where applicable: currency in which the spread is	Char(3)	Currencies included in ISO 4217	C	C	NR	C	C	Transaction - CR/IR/EQ/CO	N	Y	Validation

---

[48] DMO expects any allowable value in ISO 20022: UnitOfMeasure Code
[49] For equity swaps, portfolio swaps, and contract for difference (CFDs), report the weighted overall spread for the basket instead of individual legs.
[50] The allowable values are restricted based on CFTC's jurisdictional requirements.

Technical Specification							P43/P45 Asset Class					Validation Rules and Dissemination Rules			
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
			[Spread currency-Leg 1] [Spread currency-Leg 2]	denominated. This data element is only applicable if Spread notation = 1.		Currency codes.			R			C if [Spread notation] = '1', else {blank} **Collateral** NR **Valuation** NR			Same as part 45 (Transaction) **Dissemination** Disseminate
75	CDE	Prices	Spread notation [Spread notation-Leg 1] [Spread notation-Leg 2]	For each leg of the transaction, where applicable: manner in which the spread is expressed.	Char(1)	• 1 = Monetary amount • 3 = Decimal[51] • 4 = Basis points	C	C	NR	C	C	**Transaction - CR/IR/EQ/CO** C if [Spread] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
76	CDE	Prices	Strike price	• For options other than FX options, swaptions and similar products, price at which the owner of an option can buy or sell the underlying asset of the option. • For foreign exchange options, exchange rate at which the option can be exercised, expressed as the rate of exchange from converting the unit currency into the quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency; USD 1 = EUR 0.9426. Where the strike price is not known when a new transaction is reported, the strike price is updated as it becomes available. • For volatility and variance swaps and similar products, the volatility strike price is reported in this data element.	• Num(18,13), if Strike price notation = 1 • Num(11,10), if Strike price notation = 3	• Any value (e.g., USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products, if Strike price notation = 1 • Any value expressed as decimal (e.g., 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3[52]	C	C	C	C	C	**Transaction** C if [Post-priced swap indicator] = 'False' and UPI.[Instrument type] = 'Option', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
77	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.	• 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 Currency codes.	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
78	CDE	Prices	Strike price notation	Manner in which the strike price is expressed.	Char(1)	• 1 = Monetary amount • 3 = Decimal[53]	C	C	C	C	C	**Transaction** C if [Strike price] is populated, else {blank} **Collateral** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

---

[51] The allowable values are restricted based on CFTC's jurisdictional requirements.

[52] The allowable values are restricted based on CFTC's jurisdictional requirements.

[53] he allowable values are restricted based on CFTC's jurisdictional requirements; DMO expects '1' and '3' only.

			Technical Specification				**Validation Rules and Dissemination Rules**								
							P43/P45 Asset Class								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												Valuation NR			
79	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.	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
80	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 optionality.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	Transaction C if [Option premium amount] is populated, else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
81	CDE	Prices	Option premium payment date	Unadjusted date on which the option premium is paid.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	Transaction C if [Option premium amount] is populated, else {blank} Collateral NR Valuation NR	N	N	
82	CDE	Prices	First exercise date	First unadjusted date during the exercise period in which an option can be exercised. For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the Execution timestamp. For knock-in options, where the first exercise date is not known when a new transaction is reported, the first exercise date is updated as it becomes available. This data element is not applicable if the instrument is not an option or does not embed any optionality.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Currency codes.	O	O	O	O	O	Transaction O Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
83	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).	Num(11,10)	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).	C	NR	NR	NR	NR	Transaction - CR C if UPI.[Underlying asset/contract type] = 'Index tranche', else {blank}, When populated, the value shall be less than the value in [CDS index detachment point] Collateral NR Valuation NR	N	N	

			Technical Specification				P43/P45 Asset Class					Validation Rules and Dissemination Rules			
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
84	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).	Num(11,10)	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).	C	NR	NR	NR	NR	Transaction - CR C if UPI.[Underlying asset/contract type] = 'Index tranche', else {blank}, When populated, the value shall be greater than the value in [CDS index attachment point] Collateral NR Valuation NR	N	N	
85	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.	Num(11,10)	Any value between 0 and 1 (including 0 and 1), expressed as decimal (e.g., 0.05 instead of 5%).	C	NR	NR	NR	NR	Transaction - CR C if UPI.[Underlying asset/contract type] = 'Index' or 'Index tranche', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
86	CFTC	Product	Embedded option type	Type of option or optional provision embedded in a contract.	Char(4)	• MDET = Mandatory early termination • OPET = Optional early termination • CANC = Cancelable • EXTD = Extendible • OTHR = Other	O	O	O	O	O	Transaction O Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
87	CFTC	Product	Unique product identifier[54]	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, a humanly readable description made available by the UPI issuer corresponding to the UPI'.	A list of allowable values and their format will be published by the UPI issuer. Refer to ISO 4914 Unique product identifier		M	M	M	M	M	Transaction M Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
88	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.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M	M	M	M	M	Transaction M, the value shall be equal to or later than the value in [Expiration date] Collateral NR	N	N	

---

[54] 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.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												Valuation NR			
89	CDE	Settlement	Settlement currency [Settlement currency-Leg 1] [Settlement currency-Leg 2]	Currency for the cash settlement of the transaction when applicable. For multi-currency products that do not net, the settlement currency of each leg. This data element is not applicable for physically settled products (e.g., physically settled swaptions).	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	Transaction C if UPI.[Delivery type] = 'Cash', else {blank} Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
90	CDE	Settlement	Settlement location [Settlement location-Leg 1] [Settlement location-Leg 2]	Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (i.e. a currency which is not included in the ISO 4217 currency list, for example CNH).	Char(2)	ISO 3166 Country codes[55]	O	O	O	O	O	Transaction O Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
91	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.	Char(4)	• 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	Transaction M Collateral NR Valuation NR	N	N	
92	CFTC	Transaction related	Non-standardized term indicator	Indicator of whether the swap transaction has one or more additional term(s) or provision(s), other than those disseminated to the public pursuant to part 43, that materially affect(s) the price of the swap transaction.	Boolean	• True • False	C	C	C	C	C	Transaction C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' Collateral NR Valuation NR	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate
93	CFTC	Transaction related	Block trade election indicator	Indicator of whether an election has been made to report the swap transaction as a block transaction by the reporting counterparty or as calculated by either the swap data repository acting on behalf of the reporting counterparty or by using a third party.	Boolean	• True • False	C	C	C	C	C	Transaction C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' Collateral NR Valuation	N	Y	Validation Same as part 45 (Transaction) Dissemination Disseminate

---

[55] CFTC requires ISO country code to be reported using two-letter code (alpha-2).

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
												NR			
94	CDE	Transaction related	Effective date[56]	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
95	CDE	Transaction related	Expiration date[57]	Unadjusted date at which obligations under the OTC derivative transaction stop being effective, as included in the confirmation. Early termination does not affect this data element.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	M	M	M	M	M	**Transaction** M, the value shall be equal to or later than the value in [Effective date] **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
96	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.[58]	YYYY-MM-DDThh:mm:ssZ, based on UTC[59]. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).	Any valid date/time based on ISO 8601 Date and time format.	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
97	CDE	Transaction related	Reporting timestamp[60]	Date and time of the submission of the report to the trade repository.	YYYY-MM-DDThh:mm:ssZ, based	Any valid date/time based on ISO 8601 Date and time format.	M	M	M	M	M	**Transactions** M, the value shall be equal to or	Y	Y	**Validation**

---

[56] For commodities swaps, report the pricing start date.

[57] For commodities swaps, report the pricing end date.

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

[59] DMO requires date and time portion to be represented for high accuracy.

[60] Reporting timestamp (#97) is recorded and reported by the submitter.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				on UTC.								later than the value in [Execution timestamp] **Collateral** M **Valuation** M			Same as part 45 (Transaction) **Dissemination** Do not disseminate
98	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.	Char(4)	ISO 10383 Market identifier codes. 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	**Transaction** C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y' **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
99	CFTC	Transaction related	Prime brokerage transaction indicator	Indicator of whether the swap transaction satisfies the definition of "mirror swap" or "trigger swap" in § 43.2(a) of the Commission's regulations.	Boolean	• True • False	C	C	C	C	C	**Transaction** C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y' **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
100	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 many-to-one and many-to-many relations between transactions (e.g., in the case of a compression).	Varchar(42)	Refer to: CFTC USI Data Standard	C	C	C	C	C	**Transaction** 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, else {blank} **Collateral** NR **Valuation** NR	N	N	
101	CDE	Transaction related	Prior UTI (for one-to-one and one-to-many relations between transactions)	UTI assigned to the predecessor transaction that has given rise to the reported transaction due to a lifecycle event, in a one-to-one relation between transactions (e.g., in the case of a novation, when a transaction is terminated, and a new transaction is generated) or in a one-to-many relation between transactions (e.g., in clearing or if a transaction is split into several different transactions). This data element is not applicable when reporting many-to-one and many-to-many	Varchar(52)	ISO 23897 Unitque transaction identifier	C	C	C	C	C	**Transaction** C if [Action type] = 'NEWT' and ([Event type] = ''NOVT' or 'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and [Prior USI (for one-to-one and one-to-many relations between transactions)] is not populated, else	N	N	

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				relations between transactions (e.g., in the case of a compression).								{blank} **Collateral** NR **Valuation** NR			
102	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.	Varchar(42)	Refer to: CFTC USI Data Standard[61]	C	C	C	C	C	**Transaction** C if [Unique transaction identifier (UTI)] is not populated, else {blank} **Collateral** C if [Initial margin collateral portfolio code] = 'TRANSACTION-LEVEL' and [Unique transaction identifier (UTI)] is not populated, 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
103	CFTC	Transaction related	Unique transaction identifier (UTI)	A unique identifier assigned to all swap transactions which identifies the swap uniquely throughout its lifecycle and used for all recordkeeping and all swap data reporting pursuant to §45.5. A UTI is comprised of the LEI of the generating entity and a unique alphanumeric code.	Varchar(52)	ISO 23897 Unique transaction identifier	C	C	C	C	C	**Transaction** C if [Unique swap identifier (USI)] is not populated, else {blank} **Collateral** C if [Initial margin collateral portfolio code] = 'TRANSACTION-LEVEL' and [Unique swap identifier (USI)] is not populated, else {blank} **Valuation** C if [Unique swap identifier (USI)] is not populated, else {blank}	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
104	CFTC	Transaction related	Jurisdiction	The jurisdiction(s) that is requiring the reporting of the swap transaction.	Char(4)	• CFTC = Commodity Futures Trading Commission • SECH = U.S. Securities and Exchange Commission • MIXX = Mixed	M	M	M	M	M	**Transaction** M **Collateral** M **Valuation** M	Y	N	

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
						Technical Specification									**Validation Rules and Dissemination Rules**
105	CFTC	Transfer	New SDR identifier	Identifier of the new swap data repository where the swap transaction is transferred to.	Char(20)	ISO 17442 Legal Entity Identifier (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	**Transaction** C if [Event type] = 'PORT', else {blank} **Collateral** NR **Valuation** NR	N	N	
106	CFTC	Valuation	Next floating reference reset date	The nearest date in the future that the floating reference resets on.	YYYY-MM-DD	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	**Transaction** NR **Collateral** NR **Valuation** C if [Last floating reference value] is populated, else {blank}	Y	N	
107	CFTC	Valuation	Last floating reference value	The most recent sampling of the value of the floating reference for to determine cash flow. Ties to Last floating reference reset date data element.	Num(11,10)	Positive and negative values expressed as decimal (e.g., 0.0257 instead of 2.57%)	C	C	C	C	C	**Transaction** NR **Collateral** NR **Valuation** C if UPI.[Underlier ID] is populated, else {blank}	Y	N	
108	CFTC	Valuation	Last floating reference reset date	The date of the most recent sampling of the floating reference to determine cash flow. Ties to Last floating reference value data element.	YYYY-MM-DD	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	**Transaction** NR **Collateral** NR **Valuation** C if [Last floating reference value] is populated, else {blank}	Y	N	
109	CDE	Valuation	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.[62]	Num(25,5)	Any value between negative one and one.	M	M	M	M	M	**Transaction** NR **Collateral** NR **Valuation** M	Y	N	

---

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

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							P43/P45 Asset Class								
110	CDE	Valuation	Valuation amount[63]	Current value of the outstanding contract. Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e., the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).	Num(25,5)	Any value.	M	M	M	M	M	Transaction NR Collateral NR Valuation M	Y	N	
111	CDE	Valuation	Valuation currency	Currency in which the valuation amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	M	M	M	M	M	Transaction NR Collateral NR Valuation M	Y	N	
112	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.	Char(1)	• 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	Transaction NR Collateral NR Valuation M, when populated with 'C', [Cleared] must be 'Y'.	Y	N	
113	CDE	Valuation	Valuation timestamp	Date and time of the last valuation marked to market, provided by the central counterparty (CCP)[64] or calculated using the current or last available market price of the inputs. If for example a currency exchange rate is the basis for a transaction's valuation, then the valuation timestamp reflects the moment in time that exchange rate was current.	YYYY-MM-DDThh:mm:ssZ, based on UTC[65]. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).	Any valid date/time based on ISO 8601 Date and time format.	M	M	M	M	M	Transaction NR Collateral NR Valuation M	Y	N	
114	CFTC	Collateral	Affiliated	Indicator of whether the current counterparty is deemed an affiliate for U.S. margin	Boolean	• True	M	M	M	M	M	Transaction	Y	N	

---

[63] This data element must be reported daily regardless of whether there is a change in the value since the last reporting.
[64] Reported by the derivatives clearing organization (DCO) for cleared swaps and by the swap dealer for uncleared swaps
[65] DMO does not require timestamp portion to be represented for Valuation timestamp. The format must be reported as YYYY-MM-DD.

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
		and margins	counterparty for margin and capital indicator	and capital rules (as per § 23.159).		• False						NR **Collateral** M **Valuation** NR			
115	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.	Char(4)	• UNCO • PAC1 • PAC2 • PACO • OWC1 • OWC2 • O1PC • O2PC • FULL The names and definitions for these allowable values are provided in Appendix E	M	M	M	M	M	**Transaction** NR **Collateral** M **Valuation** NR	Y	N	
116	CFTC	Collateral and margins	Initial margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate initial margin of a set of open swap transactions. This data element is not applicable if the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.	Varchar(52)	Up to 52 alphanumeric characters.[66]	M	M	M	M	M	**Transaction** C if [Cleared] = 'N'; NR if [Cleared] = 'Y' or 'I' **Collateral** M **Valuation** C if [Counterparty 1 (reporting counterparty)] is not a DCO, else {blank}.	Y	N	
117	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 swap transactions exempt from reporting.	Boolean	• True • False	M	M	M	M	M	**Transaction** NR **Collateral** M **Valuation** NR	Y	N	
118	CDE	Collateral and margins	Initial margin posted by the reporting counterparty (post-haircut)	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction.	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'OWC1' or 'O1PC' or 'FULL'), else {blank}	Y	N	

---

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

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.								**Valuation** NR			
119	CDE	Collateral and margins	Initial margin posted by the reporting counterparty (pre-haircut)	Monetary value of initial margin that has been posted by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin posted relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'OWC1' or 'O1PC' or 'FULL'), else {blank} **Valuation** NR	Y	N	
120	CDE	Collateral and margins	Currency of initial margin posted[67]	Currency in which the initial margin posted is denominated. If the initial margin posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted initial margins.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** NR **Collateral** C if [Initial margin posted by the reporting counterparty (post-haircut)] or [Initial margin posted by the reporting counterparty (pre-haircut)] is populated, else {blank} **Valuation** NR	Y	N	
121	CDE	Collateral and margins	Initial margin collected by the reporting counterparty (post-haircut)	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin collected	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] =	Y	N	

---

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

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.								'OWC2' or 'O2PC' or 'FULL'), else {blank} **Valuation** NR			
122	CDE	Collateral and margins	Initial margin collected by the reporting counterparty (pre-haircut)	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'OWC2' or 'O2PC' or 'FULL'), else {blank} **Valuation** NR	Y	N	
123	CDE	Collateral and margins	Currency of initial margin collected[68]	Currency in which the initial margin collected is denominated. If the initial margin collected is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected initial margins.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** NR **Collateral** C if [Initial margin collected by the reporting counterparty (post-haircut)] or [Initial margin collected by the reporting counterparty (pre-haircut)] is populated, else {blank} **Valuation** NR	Y	N	
124	CFTC	Collateral and margins	Variation margin collateral portfolio code	If collateral is reported on a portfolio basis, a unique code assigned by the reporting counterparty to the portfolio that tracks the aggregate variation margin related to a set of open swap transactions. This data element is not applicable if	Varchar(52)	Up to 52 alphanumeric characters.[69]	M	M	M	M	M	**Transaction** C if [Cleared] = 'N';	Y	N	

---

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

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

#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
	‘I’			the collateralisation was performed on a transaction level basis, or if there is no collateral agreement, or if no collateral is posted or received. The portfolio code is required for both collateral reporting and valuation reporting in order to link the 2 data sets.								NR if [Cleared] = 'Y' or 'I' **Collateral** M **Valuation** C if [Counterparty 1 (reporting counterparty)] is not a DCO, else {blank}			
125	CDE	Collateral and margins	Variation margin posted by the reporting counterparty (pre-haircut)[70]	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.	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'PAC1' or 'PACO' or 'OWC1' or 'O1PC' or 'O2PC' or 'FULL'), else {blank} **Valuation** NR	Y	N	
126	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.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** NR **Collateral** C if [Variation margin posted by the reporting counterparty (pre- haircut)] is populated, else {blank} **Valuation** NR	Y	N	
127	CDE	Collateral and margins	Variation margin collected by the reporting counterparty (pre-haircut)[71]	Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'PAC2' or 'PACO' or 'OWC2' or 'O1PC' or 'O2PC' or 'FULL'), else {blank} **Valuation**	Y	N	

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

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

| | | | | **Technical Specification** | | | **P43/P45 Asset Class** | | | | | **Validation Rules and Dissemination Rules** | | | |
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	CR	IR	FX	EQ	CO	Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
				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.								NR			
128	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.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** NR **Collateral** C if [Variation margin collected by the reporting counterparty (pre-haircut)] is populated, else {blank} **Valuation** NR	Y	N	

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	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.	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.	Varchar(52)	Up to 52 alphanumeric characters	C	C	C	C	C	C if ([Action type] = 'CORR' or 'EROR' or 'TERM' or 'MODI') and [Amendment indicator] = 'True', else {blank}
D3	Dissemination Related	Dissemination timestamp	Date and time, to the nearest second, that an SDR publicly disseminates, as defined in § 43.2.	YYYY-MM-DDThh:mm:ssZ, based on UTC	Any valid date/time based on ISO 8601 Date and time format.	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[72] corresponding to the UPI.		A list of allowable values and their format will be published by the UPI issuer.	M	M	M	M	M	

---

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

B. Notional amount

From CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)[73], 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.

---

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

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)[74], Annex 1, Table 4.

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] code	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).					

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] 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.

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] 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 D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). [Symbolic name: ThirtyEThreeSixtyISDA]	30E/360.ISDA	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change. The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = [360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360. "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would

Appendices for part 43 and 45 Technical Specification

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] 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/AC T.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	Actual365LorActuActubasisRul e	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/365 L	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).

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] code	FpML definition
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.	8	Act/Act (AFB)	The actual number of days between Date1 and Date2, the denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February). See also AFB Master Agreement for Financial Transactions - Interest Rate Transactions (2004) in Section 4. Calculation of Fixed Amounts and Floating Amounts, paragraph 7 Day Count Fraction, subparagraph (i). [Symbolic name: ActActAFB]	ACT/ACT.AFB	The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Définitions Communes plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994. The denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February) – where a period of longer than one year is involved, two or more calculations are made: interest is calculated for each full year, counting backwards from the end of the calculation period, and the remaining initial stub period is treated in accordance with the usual rule. When counting backwards for this purpose, if the last day of the relevant period is 28 February, the full year should
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

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] code	FpML definition
A012	IC30E2360orEurobondbasismodel2	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.					

Appendices for part 43 and 45 Technical Specification

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] code	FpML definition
A013	IC30E3360orEurobondbasismodel3	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.					
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.	15	NL365	The number of days in a period equal to the actual number of days, with the exception of leap days (29 February) which are ignored. The number of days in a year is 365, even in a leap year. [Symbolic name: NLThreeSixtyFive]		
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICMA Ultimo) in the FIX/FIXML model.	10	Act/Act (ICMA Ultimo)	The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fall on the last day of the month. [Symbolic name: ActActISMAUltimo]	ACT/ACT.ISMA	The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after 31 December 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond. This day count fraction code is applicable for transactions booked under the 2000 ISDA Definitions. Transactions under the 2006 ISDA Definitions should use the

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] 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

Allow able value	ISO 20022 name	ISO 20022 definition[75]	FIX/ FIXML[76] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[77] 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.		

D. Valuation method

From CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)[79], 2.28 Valuation method.

Classification of valuation inputs

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

---

[79] Technical Guidance, Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), https://www.iosco.org/library/pubdocs/pdf/IOSCOPD598.pdf
[80] The classification provided in this column is independent from IFRS 13/ASC 820 and is for the sole purpose of reporting critical data elements of OTC derivative transactions.

E. Collateralisation category

From CPMI IOSCO Technical Guidance: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)81, 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.

---

[81] 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: Valid Action type and Event type combinations for part 43 and part 45 reporting

The table below, 'Valid Action type and Event type combinations', displays all valid and allowable combinations for Action type [#26] and Event type [#27] allowable values. Rows list all allowable Action types and columns list all allowable Event types. White and gray boxes with a check symbol (✓) indicate if the given combination is allowed for part 43 and/or part 45 reporting. All other combinations are expected to be rejected by the SDRs. For guidance on publicly reportable swap transactions, refer to § 43.2 (a).

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)	Credit Event (CRDT)	Transfer (PORT)
Action Type[82]	New (NEWT)	✓	✓	✓		✓	✓	✓	✓		✓
	Modify (MODI)	✓	✓	✓			✓	✓		✓	
	Correct (CORR)										
	Terminate (TERM)		✓	✓	✓	✓	✓	✓	✓		
	Error (EROR)										
	Revive (REVI)										
	Transfer out (PRTO)										✓
	Valuation (VALU)										
	Collateral (COLU)										

☐ (gray)	Not allowed for either P45 or P43
✓ (gray)	Allowed for P45 but not allowed for P43
✓ (white)	Allowed for both P43 and P45

Table 5 - Valid Action type and Event type combinations

[82] Correct (CORR), Error (EROR), and Revive (REVI) Action types do not associate with any Event type and are allowed for both part 43 and part 45 reporting. Valuation (VALU) and Collateral (COLU) Action types also do not associate with any Event type and are allowed only for part 45 end-of-day reporting.

Appendices for part 43 and 45 Technical Specification

This section provides 15 examples of different Action type and Event type combinations for transaction reporting and daily end-of-day reporting. The examples also illustrate how different actions and events are publicly disseminated by the SDR pursuant to part 43 real-time public reporting.

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 disseminated by the SDR pursuant to part 43 reporting.

Examples 14 and 15 illustrate daily end-of-day valuation 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.

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

Example 2 - Error and Revive

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 - Transfer 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)

A.

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 <u>changes</u> 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) with [Amendment indicator] = 'True'. This is an amendment.

Submission 3: A missing information, 'Other payment type', is reported as Modify-Trade (MODI-TRDE) combination with [Amendment indicator] = 'False'. 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 and reported with [Action type] = 'CORR' without any event.type This is a correction.

Row	Action type [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Other payment type [#57]	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	True	2018-04-02T10:22:10Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD002	ABCD001	2018-04-02T10:25:10Z
3	MODI	TRDE	False	2018-04-03T15:01:02Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	2			*Not Disseminated*
4	CORR			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 and Revive

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 with [Action type] = 'EROR' without any event type.

Submission 3: The previous submission was a mistake and transaction should be submitted to CFTC and the revive action is reported as [Action type] = 'REVI' without any event type.

Row	Action type [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	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			2018-04-02T10:30:10Z		LEI1RPT0001BBBB		10000	2018-04-01T10:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD005	ABCD004	2018-04-02T10:34:10Z
3	REVI			2018-04-02T11:00:00Z		LEI1RPT0001BBBB		10000	2018-04-01T10:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD004R		2018-04-02T11:02:00Z

Table 7 - Reporting of Error and Revive 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.

Row	Action type [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Expiration date [#95]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRDE		2018-04-01T14:15:36Z		LEI1RPT0001KKKK		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		LEI1RPT0001KKKK		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 <u>full novation</u> 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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	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	LEI1RPT0003	LEI2CP0002	ABCD010		2018-04-03T13:05:00Z

Table 9 - Reporting of Full Novation transaction

Example 5 - Partial novation

This example illustrates how <u>partial novation</u> 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 with [Amendment indicator] = 'True' 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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	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	True	2018-04-04T14:00:10Z		LEI1RPT0001DDDD	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

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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	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	*Not Disseminated*		
5	TERM	COMP		2018-04-03T18:00:00Z	LEI01-EVENTID1	LEI1RPT0001FFF		6000	2018-04-01T14:20:36Z	LEI1RPT0001	LEI2CP0002	*Not Disseminated*		
6	TERM	COMP		2018-04-03T18:00:00Z	LEI01-EVENTID1	LEI1RPT0001GGG		5000	2018-04-01T14:21:36Z	LEI1RPT0001	LEI2CP0002	*Not Disseminated*		
7	NEWT	COMP		2018-04-03T18:00:00Z	LEIS1-EVENTID1	LEI1RPT0003EFG		16000	2018-04-03T18:00:00Z	LEI1RPT0001	LEI2CP0002	*Not Disseminated*		

Appendices for part 43 and 45 Technical Specification

Table 12 - Reporting of Portfolio Compression transaction

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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Expiration date [#95]	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 with [Amendment indicator] = 'False'. 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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Expiration date [#95]	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	False	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.

Appendices for part 43 and 45 Technical Specification

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 with [Amendment indicator] = 'False' and the remaining notional amount of '12000'.

Row	Action type [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Embedded option type [#86]	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	False	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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	Allocation indicator [#91]	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		*Not Disseminated*	
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 counterparties[83]) 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-Credit event (MODI-CRDT) combination with [Amendment indicator] = 'True'. The [Event identifier] is reported to identify the credit event that triggered this change to the transaction.

---

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

Row	Action type [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	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	True	2018-12-12T15:01:02Z	LEI+EVENT_ID[84]	LEI1RPT0001LLL		20000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	DEFAU01	ABCD019	2018-12-12T15:02:02Z
4	MODI	CRDT	True	2018-12-12T15:01:02Z	LEI+EVENT_ID	LEI1RPT0001MMM		18000	2018-04-01T15:01:30Z	LEI1RPT0001	LEI2CP0002	DEFAU02	ABCD020	2018-12-12T15:02:02Z

Table 17 - Reporting of Credit Event

Example 13 - Transfer transaction from one SDR to another SDR

The first table, Table 18 - Reporting of transferred transaction 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 transferred 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 [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	New SDR identifier [#105]	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	True	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 transferred transaction to the old SDR

Row	Action type [#26]	Event type [#27]	Amendment indicator [#28]	Event timestamp [#30]	Event identifier [#29]	Unique transaction identifier (UTI) [#103]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#101]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]	New SDR identifier [#105]	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 transferred 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'.

---

[84] 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.

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

Row	Action type [#26]	Event type [#27]	Event timestamp [#30]	Unique transaction identifier (UTI) [#103]	Initial margin collateral portfolio code [#116]	Variation margin collateral portfolio code [#124]	Notional amount [#31]	Execution timestamp [#96]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]
1	NEWT	TRDE	2019-04-01T10:15:10Z	LEI1RPT0001OOOO	PORT001	VM- PORT001	10000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI2CP0002
2	NEWT	TRDE	2019-04-01T10:15:10Z	LEI1RPT0001PPPP	PORT001	VM- 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

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 <u>transaction </u>level (3 and 4) are reported using [Collateral portfolio code] = 'TRANSACTION-LEVEL'

Row	Action type [#26]	Unique transaction identifier (UTI) [#103]	Initial margin collateral portfolio code [#116]	Variation margin collateral portfolio code [#124]	Valuation amount [#110]	Valuation currency [#111]	Valuation method [#112]	Valuation timestamp [#113]	Counterparty 1 (reporting counterparty) [#13]	Counterparty 2 [#14]
1	VALU	LEI1RPT0001OOOO	PORT001	VM- PORT001	11000	USD	M	2019-05-02T23:59:59Z	LEI1RPT0001	LEI2CP0002
2	VALU	LEI1RPT0001PPPP	PORT001	VM- 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 [#26]	Unique transaction identifier (UTI) [#103]	Collateralisation category [#115]	Initial margin collateral portfolio code [#116]	Variation margin collateral portfolio code [#124]	Initial margin collected (post-haircut) [#121]	Initial margin collected (pre-haircut) [#122]	Currency of initial margin collected [#123]	Variation margin collected (pre-haircut) [#127]	Currency of Variation margin collected [#128]	Counterparty 1 [#13]	Counterparty 2 [#14]
1	COLU	{blank}	FULL	PORT001	VM- PORT001	100000	160000	USD	100000	USD	LEI1RPT0001	LEI2CP0002

Appendices for part 43 and 45 Technical Specification

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/dfsubmission/usidatastandards100112.pdf

6. CFTC Letter No. 17-16 for "privacy law identifiers", March 2017
   http://www.cftc.gov/idc/groups/public/@lrlettergeneral/documents/letter/17-16.pdf