CFTC Technical Specification

Parts 43 and 45 swap data reporting and public dissemination requirements

~~March 1~~December 13, 2023

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Proposed ~~The P~~parts 43/45 Technical Specification changes ~~(provided in redline form) must be implemented no later than January 29, 2024.~~

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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 (TRs)[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 *Revised CDE Technical Guidance - version ~~2~~3: 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. ~~A consultation[3] went out on the current CDE Technical Guidance in the fall of 2022. Data elements in this Ttechnical sSpecification will be updated to align with the next version of 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. For data elements in the CDE Technical Guidance ("CDE data elements") adopted by the CFTC (the data element name, definition, format, and allowable values), the CFTC has taken them on as written/prescribed by CDE. Where additional guidance is needed for CFTC reporting requirements, that guidance is provided in a footnote for that data element. 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.

Please forward questions regarding format, content, and transmission of part 43 and part 45 data submissions to CFTC at CFTCSwapsTechSpec@CFTC.gov.

[1] Throughout this Technical Specification, references to "trade repositories" in CDE data element should be read to mean SDRs.

[2] See Revised CDE Technical Guidance – version ~~2~~ 3 - Harmonisation of critical OTC derivative data elements (other than UTI and UPI), September ~~2021~~2023, ~~https://www.leiroc.org/publications/gls/roc_20210922.pdf~~ https://www.leiroc.org/publications/gls/roc_20230929.pdf

[3] ~~https://www.leiroc.org/publications/gls/roc_20220829.pdf~~

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							
							P43/P45 Asset Class							
(1) #	(2) Source	(3) Category	(4) Data Element Name	(5) Definition for Data Element	(6) Format	(7) 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

(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.

(2) Source: this column will contain either "CDE" or "CFTC". "CDE" refers to a data element in the published *CDE Technical Guidance*. "CFTC" refers to a data element not in the published *CDE Technical Guidance* and sourced from the CFTC.

(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 jurisdictional requirements.

(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 total of 25 numerical characters. Maximum of ~~including~~ up to five numerical characters are allowed to ~~after~~ the right of the decimal point. For any given value the maximum allowed to the left of the decimal should be 25 minus the number of numerical characters present to the right of the decimal. Should the value have more than five digits after the decimal, reporting counterparties should round half-up.	1352.67 1234567890123456789012345~~67~~ 123456789012345678901234567.123 1234567890123456789012345 123456789012345678901234567890.12345 0 – 20000.25 – 0.257

Num(5)[4]	**Up to five numerical characters, no decimals are allowed**	The length is not fixed but limited to five numerical characters.	12345 123 20
Char(3)	**Three alphanumeric characters**	The length is fixed at three alphanumeric characters.	USD X1X 999
Varchar(25)	**Up to 25 alphanumeric characters**	The length is not fixed but limited at up to 25 alphanumerical characters. No special characters are permitted. If permitted, it would be explicitly stated in the format of the data element.	asgaGEH3268EFdsagtTRCF543 aaaaaaaaaa x
Boolean	**Boolean characters**	Either "True" or "False" or "true" or "false"[5]	True / true False / 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. If the allowable value specifies a predefined structure such as LEI[6] 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. Nothing in this Technical Specification should be read to prohibit an SDR from limiting the number of data elements required to be submitted, to a subset of part 43 or 45 data elements, for Action Type TERM, PRTO, and EROR[7]. Submission of all parts 43 and 45 data elements is mandatory for all other Action Types.

(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. The *Technical Guidance, Harmonisation of the Unique Product Identifier*[8] (referred to as UPI Technical Guidance) refers to UPI reference data elements, including Asset Class, which is defined as an indication of "whether the asset, benchmark or

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

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

[6] Legal entity identifiers – refer to § 45.6

[7] No updates to the term(s) of the trade may be made for action type TERM, PRTO, or EROR submissions.

[8] See *Technical Guidance, Harmonisation of the Unique Product Identifier*, September 2017, https://www.leiroc.org/publications/gls/roc_20170901.pdf

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 in this column are the minimum conditions that must be met. **It is possible the data element may be reported for scenarios outside of what is listed in the validation rules column (for example, a value may be provided where there is an else {blank}. It may be interpreted as "else optional")**. 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 or 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. The SDR disseminating the data, per their own procedures, must round and cap the reported notional or principal amount pursuant to § 43.4. When notional or principal amount is capped, the SDR must proportionally scale other applicable fields that are disseminated to avoid fingerprinting and distortion.

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 shall 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.[9] 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 Schedule-related data elements ~~Notional amount schedules~~

For the n~~N~~otional amount schedule related data elements ~~(#33 - #35)~~[#45 - #47], notional quantity schedule related data elements [#57 - #68], and price and strike price schedule related data elements [#97 - #99, #106 - #108] may contain multiple values to accommodate a schedule and 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)~~[#43] which could be reported as Notional amount–leg 1 and Notional amount–leg 2 by the submitter depending on the applicability to the product. Unless the data element is listed as "Leg," it cannot be reported more than once. ~~with the exception of 'Other payments' related data elements (Refer to Section 1.3.6).~~ Generally speaking the validations included in the Technical Specification for leg-based data elements are meant to apply to the first leg (Leg 1). It should not, however, be presumed the validations apply to the second leg (Leg 2) similarly. This is due in large part to the conditionality between leg fields and in light of the fact that SDR-specific data elements can alter the application of the published validations in ways not contemplated in the Technical Specification. Given this, SDRs may incorporate other validations for leg-level data elements, should they deem it necessary. For products where the multi-leg or multi-stream concept is not applicable, report values in the designated data element for the first leg (Leg 1) for all fields that are specified as leg-based data elements. For products having two legs where one leg references a fixed value and the other leg references a floating value, Leg 1 elements should refer to the leg that references a fixed value and Leg 2 elements should refer to the leg that references a floating value. For products having two legs where each leg references a floating value respecitively, the legs should be ordered based on the alphabetical ordering of the names of the respective underliers. In cases where the names of the respective underliers are the same, but they are differentiated by a tenor, Leg 1 elements shoud refer to the leg referencing the underlier with the shorter tenor.

1.3.4 Reporting multiple values

Data elements that require reporting of multiple values in a single data element can be reported using a delimiter between the reported values. An example below uses a semi-colon for Clearing swap UTIs [#~~6~~7] which requires multiple UTIs resulting from clearing. The choice of delimiter is left to the discretion of the SDR and the reporting counterparties must adhere to the implementation procedures established by the SDR to whom it reports.

Data element	Reported values	Explanation
Clearing swap UTI	LCZ7XYGSLJUHFXXNXD88123456789; LCZ7XYGSLJUHFXXNXD880000000111	2 UTIs separated by ';' and each reported value passes validation rules for format and allowable value of the data element

Table 3 - Example showing how multiple values can be reported

[9] Refer to data element, Direction (2.13) in *Revised CDE Technical Guidance – version ~~23~~: Harmonisation of critical OTC derivative data elements (other than UTI and UPI)* –September ~~2021~~2023, ~~https://www.leiroc.org/publications/gls/roc_20210922.pdf~~ https://www.leiroc.org/publications/gls/roc_20230929.pdf

1.3.5 Events category

Data elements related to this category and their allowable values together provide a comprehensive and harmonized solution for accurate reporting of lifecycle events. ~~Harmonization of data elements related to lifecycle events was not included in the CDE Technical Guidance but is required under~~ CFTC needs to track the history of material lifecycle events and amendments made to transactions in order to perform certain regulatory duties~~swaps reporting~~. Reporting of swaps life cycle events is identified by the combination of the action taken (Action type [#~~26~~37]) for a transaction and the reason (Event type [#~~27~~38]) for the action. Related transactions are linked using unique identifiers; for example, Prior USI [#~~100~~149] and Prior UTI [#~~101~~150] are used for linking one-to-one and one-to-many relationship between transactions. Event identifier [#~~29~~40] is also used for linking many-to-many relationship between transactions for specified situations.

Appendix F illustrates how different lifecycle events should be reported in transaction reporting and end-of-day (valuation and collateral) reporting with 1~~6~~5 examples showing how Action type and Event type combinations should be used to report various events.

1.3.6 Payments category – Other payments

A number of the data elements in the 'Payment' category (CDE data elements Other payment type [#~~57~~81], Other payment amount [#~~58~~82], Other payment currency [#~~59~~83], Other payment date [#~~60~~84], Other payment payer [#~~61~~85], and Other payment receiver [#~~62~~86]) capture some types of payments linked to the derivative transaction but that are not regular periodic payments. This set of data elements may contain multiple values and must adhere to the implementation procedures established by the SDR.~~ 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~~	~~UWIN~~	~~CCY~~	~~2019-03-01~~	~~LEI-COUNTERPTY1~~	~~LEI-COUNTERPTY2~~	~~50 000~~	~~PEXH~~	~~CCY~~	~~2019-03-01~~	~~LEI-COUNTERPTY1~~	~~LEI-COUNTERPTY2~~

~~Table 4 - Example showing how a set of data elements could be reported~~

1.3.7 Custom baskets category

The data elements in the 'Custom baskets' category (data elements Custom basket indicator [#31], Custom basket code [#32], Basket constituent identifier [#33], Basket constituent identifier source [#34], Basket constituent unit of measure [#35], and Basket constituent number of units [#36]) capture information related to custom baskets which are not covered by the Unique Product Identifier (UPI). Custom baskets should be understood as a collection of assets and/or indices where the weightings, constituents, roll schedules, and/or other key attributes related to the characteristics of the basket, are customized by the basket structurer. See Appendix G for an example of how a custom basket swap is reported using these data elements.

~~1.3.35~~1.3.8 Offshore Currency

There are multiple currency data elements in the Technical Specification that reference ISO 4217, but ISO 4217 does not include a method to report off-shore currency. The Settlement location ~~(#90)~~[#136] data element helps differentiate the onshore currency from the offshore currency. For example, an FX swap transaction that involves an "offshore currency" such as Chinese Yuan (Renminbi) trading in offshore market (i.e., Hong Kong), the ISO 4217 currency code for Chinese Yuan Renminbi, CNY, is required to be reported along with Settlement location data element (see below).

Notional currency	Settlement location
CNY	HK

Table 4 - Reporting offshore currency using Settlement location

The offshore currency for CNY is often represented as 'CNH' in the marketplace, but it is not an official ISO currency code, so it should not be reported.

1.4 Unique Product Identifier (UPI)[10]

The term "Unique Pproduct iIdentifier" as used in this Technical Specification corresponds to the term "UPI code" in the UPI Technical Guidance[11].

1.4.1 Reporting to an SDR for the Credit, Rates, FX and Equities asset classes[12]

For the Credit, Rates, FX and Equities asset classes, report the Unique Product Identifier (UPI) [#87123].

1.4.2 Reporting to an SDR for the Commodities asset class

For the commodiites asset class, report product-related data elements as specified by the relevant SDR until the Commission designates a UPI pursuant to § 45.7 for the Commodities asset class. Once the Commission designates a UPI pursuant to § 45.7 for the Commodities asset class, a separate UPI may be required to be reported for public dissemination pursuant to § 43.(4)(c)5.

For those swaps described in § 43.4(c)(4)(iii) and proposed § 43.4(c)(5)(ii), a reporting counterparty must report an additional UPI that limits the geographic detail of the transaction according to Appendix E of Part 43. This UPI is separate from, and in addition to, the UPI required for Part 45 reporting that does not limit the geographic detail of the transaction. Refer to Appendix H - Part 43 and 45 UPI reporting workflows for commodities that describes various use cases for retrieving/creating UPI code for commodity related products and other relevant Part 45 data elements in relation to Part 43 geographic masking requirements.

1.4.3 Validation rules

Product specific validation rules are based on the UPI reference data elements as provided by UPI service provider[13] and defined in ISO 4914 Standard.[14] Until the Commission designates a UPI for the Commodities asset class, each SDR should implement the validation rules based on that SDR's equivalent data element that it receives for that product attribute.

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 the ISO 4914 Standard to specify whether a transaction is an option transaction.[15]

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

Table 5 - Example of product specific valiation rule

[10] Refer to § 45.7 (Unique product identifiers) for more details.
[11] See *Technical Guidance, Harmonisation of the Unique Product Identifier*, September 2017, https://www.leiroc.org/publications/gls/roc_20170901.pdf
[12] Refer to the Commission order designating a unique product identifier for swaps in the Credit, Rates, FX and Equities asset classes. *Order Designating the Unique Product Identifier and Product Classification System to be Used in Recordkeeping and Swap Data Reporting*, 88 Fed. Reg. 11790 (Feb. 24, 2023).
[13] UPI service provider is Derivatives Service Bureau (DSB) – https://www.anna-dsb.com/upi/
[14] ISO 4914 Unique Pproduct iIdentifier (UPI) – https://www.iso.org/standard/80506.html
[15] Allowable values assigned to UPI reference data elements will be determined by the UPI service provider although the actual values, while equivalent, may differ from the values that appear in this document.

1.4.4 Public Dissemination

For the Credit, Rates, FX, and Equities asset classes, SDRs will publicly disseminate the UPI along with the UPI Service Provider issued UPI FISN [#D4] and UPI Underlier Name [#D5]. For the Commodities asset class, SDRs will continue to publicly disseminate the product-related data elements unique to each SDR until the Commission designates a UPI for the Commodities asset class. Once the Commission designates a UPI pursuant to § 45.7 for the Commodities asset class, a separate UPI may be required to be reported for public dissemination pursuant to § 43.5.

2 Technical Specification and Validation Rules

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
1	CDE	Clearing	Cleared	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty[16].	Char(1)	• Y = Yes, centrally cleared, for beta and gamma transactions.[17] • N = No, not centrally cleared. • I = Intent to clear, for alpha[18] transactions that are planned to be submitted to clearing.	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** 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	**Transaction** C if [Cleared] = 'Y', When populated, the value shall match the value in [Counterparty 1 (reporting counterparty)]; NR if [Cleared] = 'N'; O if [Cleared] = 'I'[19] **Collateral** NR **Valuation** 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	**Transaction** C if [Cleared] = 'Y'; NR if [Cleared] = 'N' or 'I' **Collateral** NR **Valuation** NR	N	N	
4	CDE	Clearing	Clearing member	Identifier of the clearing member through which a derivative transaction was cleared at a central counterparty.	• Char(20), for an LEI code • Varchar(72), for natural persons who are acting as private	• 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'; NR if [Cleared] = 'N' or 'I'	N	N	

[16] 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."
[17] Throughout this Technical Specification, references to "beta and gamma transactions" in CDE data elements should be read to mean "clearing swaps."
[18] Throughout this Technical Specification, references to "alpha transactions" in CDE data elements should be read to mean "original swaps."
[19] For CFTC jurisdiction, this data element is optional when the value of the data element "Cleared" is "I" ("Intent to clear")

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				This data element is applicable to cleared transactions under both the agency clearing model and the principal clearing model.20 • In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing: (i) in the transaction between the central counterparty and the clearing member; and (ii) in the transaction between the clearing member and the counterparty to the original alpha transaction. • In the case of the agency clearing model, the clearing member is identified as clearing member but not as the counterparty to transactions resulting from clearing. 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").	individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity[21]) and for Privacy Law Identifier (PLI).	• For natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • Privacy Law Identifier (PLI)						**Collateral** NR **Valuation** NR			
5	CFTC	Clearing	Clearing member identifier source [NEW]	Source used to identify the Clearing member.	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	C	C	C	C	C	**Transaction** C if [Clearing member] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
~~6~~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[22] Up to 42 alphanumeric characters	C	C	C	C	C	**Transaction** C if ([Cleared] = 'Y' or ([Cleared] = 'I' and [Action type] = 'TERM')) and [Event type] = 'CLRG' and [Clearing swap UTIs] is not populated, else {blank}; NR if [Cleared] = 'N' **Collateral** NR **Valuation** NR	N	N	
~~7~~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 Up to 52 alphanumeric characters	C	C	C	C	C	**Transaction** C if ([Cleared] = 'Y' or ([Cleared] = 'I' and [Action type] = 'TERM')) and [Event type] = 'CLRG' and [Clearing swap	N	N	

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

[21] ROC Statement – Individuals Acting in a Business Capacity, ROC Statement - Individuals Acting in a Business Capacity

[22] 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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												USIs] is not populated, else {blank}; NR if [Cleared] = ''N' **Collateral** NR **Valuation** NR			
~~87~~	CFTC	Clearing	Original swap USI	The unique swap identifier (USI) of the original swap[23] submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	Varchar(42)	Refer to CFTC USI Data Standard Up to 42 alphanumeric characters	C	C	C	C	C	**Transaction** C if ([Cleared] = 'Y' and [Action type] = 'NEWT' and [Event type] = 'CLRG') and [Original Swap UTI] is not populated, else {blank}; NR if [Cleared] = 'N' or 'I' **Collateral** NR **Valuation** NR	N	N	
~~98~~	CFTC	Clearing	Original swap UTI	The unique transaction identifier (UTI) of the original swap[24] submitted for clearing to the derivatives clearing organization that is replaced by clearing swaps.	Varchar(52)	ISO 23897 Unique transaction identifier Up to 52 alphanumeric characters	C	C	C	C	C	**Transaction** C if ([Cleared] = 'Y' and [Action type] = 'NEWT' and [Event type] = 'CLRG') and [Original Swap USI] is not populated, else {blank}; NR if [Cleared] = 'N' or 'I' **Collateral** NR **Valuation** NR	N	N	
~~109~~	CFTC	Clearing	Original swap SDR identifier	Identifier of the swap data repository (SDR) to which the original swap was reported[25].	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 ([Cleared] = 'I' [Action type] = 'TERM')) and [Event type] = 'CLRG', else {blank}; NR if [Cleared] = 'N'	N	N	

[23] For transactions where no original swap USI is available or not provided, a value of "NOTAVAILABLE" can be used.
[24] For transactions where no original swap UTI is available or not provided, a value of "NOTAVAILABLE" can be used.
[25] For transactions where no original swap SDR identifier is available or not provided, a value of "NOTAVAILABLE" can be used.

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												Collateral NR **Valuation** NR			
11~~0~~	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')) and [Event type] = 'CLRG', else {blank}; NR if [Cleared] = 'N' **Collateral** NR **Valuation** NR	N	N	
12~~1~~	CFTC	Clearing	Clearing exceptions and exemptions - Counterparty 1	Identifies the type of clearing exception(s) or exemption(s) 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	
13~~2~~	CFTC	Clearing	Clearing exceptions and exemptions – Counterparty 2	Identifies the type of the clearing exception(s) or exemption(s) 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	
14	CFTC	Clearing	Mandatory clearing indicator [NEW]	An indicator of whether the swap transaction is subject to mandatory clearing under the Commission's regulations.	Boolean	• true = transaction is subject to clearing mandate • false = transaction is not subject to clearing or no mandatory clearing requirement exists.	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
15~~3~~4	CDE	Counterparty	Counterparty 1 (reporting counterparty)	Identifier of the counterparty to an OTC derivative transaction[26] who is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund, and not the fund manager is reported as the counterparty. However, if the allocation of the block trade to specific funds does not take place prior to the reporting deadline, then the fund manager executing the transaction on behalf of the fund can be reported as the counterparty.	• Char(20), for an LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity[27]).	• 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 eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose.	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 identifier source [NEW]	Source used to identify the Counterparty 1.	Char(4)	• LEID = Legal Entity Identifier • NPID = Natural Person Identifier, to identify person who are acting as private individuals, not business entities	M	M	M	M	M	**Transaction** M **Collateral** M **Valuation** M	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
17~~4~~5	CDE	Counterparty	Counterparty 2[28]	Identifier of the second counterparty[29] to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund, and not the fund manager is reported as the counterparty. However, if the allocation of the block trade to specific funds does not take place prior to the reporting deadline, then the fund manager executing the transaction on behalf of the fund can be reported as the counterparty.	• Char(20), for an LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity[30]) 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 eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • Privacy Law Identifier (PLI)[31]	M	M	M	M	M	**Transaction** M **Collateral** M **Valuation** M	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate

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

[27] ROC Statement – Individuals Acting in a Business Capacity, ROC Statement - Individuals Acting in a Business Capacity.

[28] ~~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.~~

[29] 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 and use the same counterparty for all continuation data and lifecycle events.

[30] ROC Statement – Individuals Acting in a Business Capacity, ROC Statement - Individuals Acting in a Business Capacity

[31] Throughout this Technical Specification, Privacy Law Identifier (PLI) has been added as an allowable value for all Counterparty 2 ~~(#14)~~ [#17] associated data elements

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
184 5	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[32]	M	M	M	M	M	**Transaction** M **Collateral** M **Valuation** M	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
194 6	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	
204 7	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	
214 8	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), for an LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity) 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 eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • 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	
224 9	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)	• Char(20), for an LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the	• 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 eligible for an LEI per the ROC Statement – Individuals	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	N	N	

[32] 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							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				• 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.	ROC Statement – Individuals Acting in a Business Capacity) and for Privacy Law Identifier (PLI).	Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • Privacy Law Identifier (PLI)						[Counterparty 1 (reporting counterparty)] or [Counterparty 2] **Collateral** NR **Valuation** NR			
232~~0~~	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[33], credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	• Char(20), for an LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity) 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 eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • 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	
242~~1~~	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[34], credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Buyer identifier and Seller identifier.	• Char(20), for an LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity) 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 eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • 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	
252~~2~~	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	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	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				to submit the data to SDR in which case, report the identifier of the third-party service provider.								**Valuation** M			
2623	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). Notwithstanding the foregoing, the Counterparty 1 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 Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
2724	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).	Boolean	• True • False	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	N Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				Notwithstanding the foregoing, the Counterparty 2 federal entity indicator data element does not include federally chartered depository institutions.											
28	CFTC	Counterparty	Counterparty 1 designation [NEW]	Indication of the reporting counterparty's designation.	Char(3)	• SDL = for swap dealer • MSP = for major swap participant • DCO = for derivatives clearing organization • NON = for a non-SD, non-MSP, and non-DCO	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
29	CFTC	Counterparty	Counterparty 2 designation [NEW]	Indication of the second counterparty's designation.	Char(3)	• SDL = for swap dealer • MSP = for major swap participant • NON = for a non-SD, non-MSP, and non-DCO	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
30	CFTC	Counterparty	Counterparty 2 special entity [NEW]	An indication of whether Counterparty 2 is a special entity as defined in 23.401(c).	Char(4)	• SPEN = Counterparty 2 is a special entity • NONE = Counterparty 2 is not a special entity	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	N	
31~~2~~ ~~5~~	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	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
32	CDE	Custom Baskets	Custom basket code [NEW]	If the OTC derivative transaction is based on a custom basket, unique code assigned by the structurer of the custom basket to link its constituents. This data element is not applicable if no custom basket is involved or no unique code has been assigned to it.	Varchar(72)	ISO 17442 Legal Entity Identifier (LEI) code of the basket structurer[35] followed by a unique identifier up to 52 alphanumeric characters.	C	C	C	C	C	**Transaction** C if [Custom basket indicator] = 'True', else {blank} **Collateral** NR **Valuation** NR	N	N	
33	CDE	Custom Baskets	Basket constituent identifier [NEW]	An identifier that represents a constituent of an underlying custom basket, in line with the Underlier ID within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider or in line with an	Varchar(350)[36]	An identifier that can be used to determine an asset, index, or benchmark	C	C	C	C	C	**Transaction**	N	N	

[35] The LEI code should represent the LEI of the entity assigning the basket code.

[36] Refer to Section 1.3.7 on Custom baskets category and also refer to Appendix G for an example of how to report custom basket using custom basket group of fields (#31 - #36)

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				identifier that would be reported as an Underlier ID (Other) where the UPI Underlier ID is 'OTHER'. This data element is not applicable if no custom basket is involved.		included in a basket[37]. Up to 350 alphanumeric characters.						C if [Custom basket code] is populated, else {blank} The number of constituent identifier values must equal the number of constituent unit of measure, number of units, and identifier source values. **Collateral** NR **Valuation** NR			
34	CDE	Custom Baskets	Basket constituent identifier source [NEW]	The origin, or publisher, of the associated Basket constituent identifier, in line with the Underlier ID source within the ISO 4914 UPI reference data elements as maintained by the UPI Service Provider or in line with the allowable value that would be reported as an Underlier ID (Other) source where the UPI Underlier ID is 'OTHER'. This data element is not applicable if no custom basket is involved.	Varchar(350)	The origin, or publisher[38], of the associated basket constituent identifier. Up to 350 alphanumeric characters.	C	C	C	C	C	**Transaction** C if [Basket constituent identifier] is populated, else {blank} The number of constituent identifier source values must equal the number of constituent identifier, unit of measure and number of units values. **Collateral** NR **Valuation** NR	N	N	
35	CDE	Custom Baskets	Basket constituent unit of measure [NEW]	Unit of measure in which the number of units of a particular custom basket constituent is expressed. This data element is not applicable if no custom basket is involved.	Char(4)	ISO 20022 approved external UnitOfMeasureCode codeset[39]	C	C	C	C	C	**Transaction** C if [Basket constituent identifier] is populated, else {blank} The number of constituent unit of measure values must equal the number of constituent identifier, number of units, and identifier source values.	N	N	

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

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

[39] Other SDR approved UnitOfMeasure codes (related to crypto transactions) are allowed for CFTC.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												Collateral NR **Valuation** NR			
36	CDE	Custom Baskets	Basket constituent number of units [NEW]	The number of units of a particular constituent in a custom basket. This data element is not applicable if no custom basket is involved.	Num(18,13)	Any value greater than zero[40].	C	C	C	C	C	**Transaction** C if [Basket constituent identifier] is populated, else {blank} The number of constituent number of units values must equal the number of constituent identifier, unit of measure and identifier source values. **Collateral** NR **Valuation** NR	N	N	
372 ~~6~~	~~CFTC~~ CDE	Events	Action type[41]	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/margin update. **New**: The creation of the first transaction resulting in the generation of a new UTI.~~An action that reports a new swap transaction. It applies to the first message relating to a new USI or UTI.~~ **Modify**: A modification of the terms of a previously reported transaction due to a newly negotiated modification (amendment) or a filling in of not available missing information (e.g., post price transaction). It does not include correction of a previously reported transaction.~~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**: A correction of erroneous data of a previously reported transaction.	Char(4)	• NEWT = New • MODI = Modify • CORR = Correct • EROR = Error • TERM = Terminate • REVI = Revive • PRTO = Transfer out • VALU = Valuation • MARU = Collateral/Margin update	M	M	M	M	M	**Transaction** M, for valid Action type and Event type Combination, see table in Appendix F. **Collateral** M, must equal 'MARU' **Valuation** M, must equal 'VALU'	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** For valid Action type and Event type Combination for public dissemination, see table in Appendix F.

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				~~An action that corrects erroneous data of a previously submitted transaction.~~ **Error**: A cancellation of a wrongly submitted entire transaction in case it never came into existence or was not subject to the reporting requirements under the applicable law of a given jurisdiction, or a cancellation of a duplicate report.~~An action of cancellation of a wrongly submitted entire transaction in case it never came into existence or was not subject to part 43/part 45 reporting requirements but was reported erroneously, or a cancellation of duplicate report.~~ **Terminate**: A termination of a ~~an existing~~previously reported transaction.~~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 reported transaction that was reported with action type "Error" or terminated by mistake or expired due to an incorrectly reported Expiration date. ~~An action that reinstates a swap transaction that was reported as error or terminated by mistake.~~ **Transfer out**: A transfer of a transaction from one trade repository to another trade repository (change of trade repository).~~An action that transfers swap transaction from one SDR to another SDR (change of swap data repository).~~ **Valuation**: An update of a ~~to~~ valuation ~~data~~ of a transaction. There will be no corresponding Event type. **Collateral/Margin update**: An update to collateral margin data. There will be no corresponding Event type. Refer to appendix F for event model sample scenarios.										
~~382~~ ~~7~~	CDE ~~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/step-in, ~~compression or~~post trade risk reduction exercise, early termination, clearing, exercise, allocation, clearing ~~and~~ & allocation, credit event, corporate event and transfer. **Trade**: ~~A~~ C~~c~~reation or modification of a transaction. **Novation/Step-in**[42]: A novation or step-in legally moves part~~ial~~ or all of the financial risks of a transaction ~~swap~~ from a transferor to a transferee and has the effect of terminating/modifying the original transaction so that it is either terminated or its notional is modified~~and creating a new transaction~~	Char(4)	• TRAD = Trade • NOVA = Novation/Step-in • COMP = ~~Compression or~~Post trade ~~R~~risk ~~R~~reduction exercise • ETRM = Early termination • CLRG = Clearing • EXER = Exercise • ALOC = Allocation • CLAL = Clearing & Allocation • CREV = Credit event • PTNG = Transfer • CORP = Corporate event • UPDT = Up~~date~~grade~~d~~	C	C	C	C	C	**Transaction** C, for valid Action type and Event type Combination, see table in Appendix F. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** For valid Action type and Event type Combination for public dissemination, see table in Appendix F

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

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				~~to identify the exposure between the transferor/transferee and remaining party~~. ~~Compression or~~Post trade ~~R~~risk ~~R~~reduction ~~E~~exercise: Compressions and other post trade risk reduction exercises generally have the effect either of terminating or modifying (i.e., reducing the notional value) a set of existing transactions and/or of creating a set of new transaction(s). These processes result in largely the same exposure of market risk that existed prior to the event for the counterparty. **Early termination**: Termination of an existing ~~swap~~ transaction prior to ~~scheduled termination or~~ expiration ~~maturity~~ date. **Clearing**: Central clearing is a process where a central counterparty (CCP) ~~derivatives clearing organization~~ interposes itself between counterparties to transactions~~contracts~~, becoming the buyer to every seller and the seller to every buyer and thereby ensuring the performance of open transactions. It has the effect of terminating an existing transaction between the buyer and the seller ~~and thereby ensuring the performance of open contracts~~. **Exercise**: The full or partial exercise of an option or swaption by one counterparty of the transaction. ~~The process by which a counterparty fully or partially exercises their rights specified in the contract of an option or a swaption.~~ **Allocation**[43]: The process by which portions of a single transaction (or multiple transactions) are allocated to one or multiple different counterparties and reported as new transactions ~~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 central counterparty (CCP) ~~derivatives clearing organization~~. **Credit event**: An event ~~or trigger~~ that results in a modification or a termination ~~the termination or modification of the state~~ of a previously submitted credit ~~derivative~~ transaction. Applies only to credit derivatives. **Transfer**[44]: The process by which a transaction ~~swap~~ is transferred to another trade repository ~~SDR~~ that has the effect of the closing of the ~~swap~~ transaction at one trade repository ~~SDR~~ and ~~or~~ opening of the same ~~swap~~ transaction using the same UTI ~~/USI~~ in a different trade repository ~~SDR~~ (new). **Corporate event:** The process by which a ~~A~~ corporate action is taken on equity underlying that impacts the transactions on that equity.										

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				Upd~~egrade:~~ Update ~~An upgrade~~ of an outstanding transaction performed in order to ensure its conformity with the amended reporting requirements.											
39~~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	**Transaction** C if [Action type] = 'MODI', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
40~~29~~	CDE~~CFTC~~	Events	Event identifier	Unique[45] identifier to link ~~swap~~ transactions entering into and resulting from an event, which may be, but is not limited to, compression or other post trade risk reduction exercises, ~~and~~ credit event, etc. The unique identifier may be assigned by the reporting counterparty or a service provider or CCP providing the service.	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	**Transaction** C if [Event type] = 'COMP' or 'CREV', else {blank} **Collateral** NR **Valuation** NR	N	N	
41~~30~~	CDE~~CFTC~~	Events	Event timestamp	Date and time of occurrence of the event ~~as determined by the reporting counterparty or a service provider~~.[46] In the case of a modification agreed for a future date, this data element should reflect the date, the modification occurs (becomes effective) and not when it was negotiated. In the case of a correction, this data element should reflect the date and time as of when the correction is applicable. In the case of a clearing event, this data element should reflect the recorded date and time when the alpha transaction~~original swap~~ is accepted by the central counterparty (CCP) ~~derivative clearing organization (DCO)~~ for clearing ~~and recorded by the DCO's system should be reported in this data element~~. In the case of collateral update, the date and time[47] for which the information contained in the report is provided. ~~The time element is as specific as technologically practicable.~~	YYYY-MM-DDThh:mm:ssZ, based on UTC[48].	Any valid date/time 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 [Execution timestamp] **Collateral** M **Valuation** NR	~~N~~ Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

[46] The timestamp is determined by the reporting counterparty or the service provider or central counterparty (CCP) providing the service. ~~In the case of collateral update (Action type = 'MARU'), this is the date for which the information contained in the report is provided. Time portion should be reported as "00:00:00".~~

[47] In the case of collateral update (Action type = 'MARU'), time portion should be reported as "00:00:00".

[48] Both the date and time portion are required to be reported. The time element is as specific as technologically practicable. If the time portion is not available, report "00:00:00" for the time portion.

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
42	CFTC	Notional amounts and quantities	USD equivalent regulatory notional amount [NEW]	For the entire swap transaction (not leg by leg), provide the USD equivalent notional amount that represents the entire overall transaction for tracking notional volume. Generally, calculate USD equivalent notional using methodologies described in the revised CDE Technical Guidance – version 3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), 2.70 Notional amount[49]. With respect to swaps denominated in non-notional terms (e.g., many non-financial commodity swaps), methodologies described in existing guidance should be used if they differ from the revised CDE Technical Guidance – version 3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), 2.70 Notional amount. If guidance does not exist, calculate USD equivalent notional for the entire overall transaction using market standard, economically reasonable, and analytically supported methods. In all cases, this data element should be delta adjusted for trades with embedded optionality or embedded leverage.	Num(25,5)	Any value greater than or equal to zero.	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	N	
43~~3~~4	CDE	Notional amounts and quantities	Notional amount[50] [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[51], 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 (Negative values are only allowed for commodity derivatives when applies, e.g. to account for the cost of storage).[52]	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

[49] Refer to Appendix B of this document, Notional Amount

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

[51] In the case of a lifecycle event that is a full termination before the swap maturity date, the full terminated value should be reported in the notional data element.

[52] "99999999999999999999.99999" is accepted when the value is not available at the time of reporting. 25 numerical characters including decimals.

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
44~~3~~2	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
45~~3~~3	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 effect on associated effective date-Leg 2]	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: • Notional amount which becomes effective on the associated unadjusted effective date. The initial notional amount and associated unadjusted effective and end date are reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional amounts that are condition- or event-dependent. The currency of the varying notional amounts in the schedule is reported in Notional currency.	Num(25,5)	Any value ~~greater than or equal to zero~~.	O	C	O	O	O	**Transaction - IR** C if UPI.[Notional schedule] ≠ 'Constant', else {blank} The number of notional amount values must equal the number of start and end date intervals. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate only the first 10 reported values of the schedule
46~~3~~4	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} The number of date values must equal the number of notional amount values. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate only the first 10 reported values of the schedule
47~~3~~5	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	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} The number of date values must equal the number of notional amount values.	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate only the first 10 reported values of the schedule

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				the varying notional amounts in the schedule is reported in Notional currency.								**Collateral** NR **Valuation** NR			
4836	CDE	Notional amounts and quantities	Call amount	For foreign exchange options, the monetary amount that the option gives the right to buy.	Num(25,5)	Any value greater than zero.	N R	N R	C	N R	N R	**Transaction - FX** C if UPI.[Instrument type] = 'Option', at least one is required: ([Call amount] or [Put amount]) **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
4937	CDE	Notional amounts and quantities	Call currency	For foreign exchange options, the currency in which the Call amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	N R	N R	C	N R	N R	**Transaction - FX** C if [Call amount] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
5038	CDE	Notional amounts and quantities	Put amount	For foreign exchange options, the monetary amount that the option gives the right to sell.	Num(25,5)	Any value greater than zero.	N R	N R	C	N R	N R	**Transaction – FX** C if UPI.[Instrument type] = 'Option', at least one is required: ([Call amount] or [Put amount]) **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
5139	CDE	Notional amounts and quantities	Put currency	For foreign exchange options, the currency in which the Put amount is denominated.	Char(3)	Currencies included in ISO 4217 Currency codes.	N R	N R	C	N R	N R	**Transaction – FX** C if [Put amount] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
5240	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.	N R	N R	N R	N R	O	**Transaction – CO** O **Collateral** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												Valuation NR			
5341	CFTC	Notional amounts and quantities	Quantity frequency[53] [Quantity frequency-Leg 1] [Quantity frequency-Leg 2]	For each leg of the swap transaction where applicable, ~~T~~the rate at which the quantity is quoted on the swap transaction. e.g., hourly, daily, weekly, monthly.	Char(4)	• HOUL = Hourly • DAIL = Daily • WEEK = Weekly • MNTH = Monthly • ONDE = OnDemand • YEAR = Yearly • EXPI = End of term • ADHO = Ad hoc which applies when payments are irregular	N R	N R	N R	N R	C	**Transaction - CO** C if [Notional quantity] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
5442	CFTC	Notional amounts and quantities	Quantity frequency multiplier [Quantity frequency multiplier-Leg 1] [Quantity frequency multiplier-Leg 2]	For each leg of the swap transaction where applicable, ~~T~~the number of time units for the Quantity frequency.	Num(3,0)	Any value greater than or equal to zero.	N R	N R	N R	N R	C	**Transaction - CO** C if [Quantity frequency] ≠ 'ONDE' or 'ADHO', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
5543	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.	~~Varchar~~Char(4)	ISO 20022 approved external UnitOfMeasureCode codeset[54]~~ISO 20022 UnitOfMeasureCode codeset or other SDR approved UOM codeset~~	N R	N R	N R	M	M	**Transaction – EQ/CO** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
5644	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.[55]	N R	N R	N R	M	M	**Transaction – EQ/CO** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
57	CDE	Notional amounts and quantities	Notional quantity schedule - unadjusted date on which the associated notional quantity becomes effective [NEW] [Notional quantity schedule – unadjusted date on which the associated notional	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule • Unadjusted date on which the associated notional quantity becomes effective. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	N R	C	**Transaction - CO** C if [Notional quantity schedule - notional quantity] is populated, else {blank} The number of date values must equal the number of notional quantity values.	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

[53] To represent quarterly, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '3'. For semi-annual, report [Quantity frequency] = 'MNTH' and [Quantity frequency multiplier] = '6'.

[54] Other SDR approved UnitOfMeasure codes (related to crypto transactions) are allowed for CFTC.

[55] "99999999999999999999.99999" is accepted when the value is not available. 25 numerical characters including decimals.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
			quantity becomes - Leg1] [[Notional quantity schedule – unadjusted date on which the associated notional quantity becomes - Leg2]	This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure.								**Collateral** NR **Valuation** NR			
58	CDE	Notional amounts and quantities	Notional quantity schedule - unadjusted end date of the notional quantity [NEW] [Notional quantity schedule - unadjusted end date of the notional quantity-Leg1] [Notional quantity schedule - unadjusted end date of the notional quantity-Leg2]	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule • Unadjusted end date of the notional quantity (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); The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	NR	NR	NR	NR	C	**Transaction - CO** C if [Notional quantity schedule - notional quantity] is populated, else {blank} The number of date values must equal the number of notional quantity values. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
59	CDE	Notional amounts and quantities	Notional quantity schedule - notional quantity [NEW] [Notional quantity schedule - notional quantity -Leg1] [Notional quantity schedule - notional quantity -Leg2]	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule • Notional quantity which becomes effective on the associated unadjusted effective date. The initial notional quantity and associated unadjusted effective and end date are be reported as the first values of the schedule. This data element is not applicable to OTC derivative transactions with notional quantities that are condition- or event-dependent. The quantity unit of measure for the varying notional quantities in the schedule is reported in Quantity unit of measure.	Num(25,5)	Any value greater than or equal to zero.	NR	NR	NR	NR	O	**Transaction – CO** O The number of notional quantity values must equal the number of date intervals. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
60	CFTC	Notional amounts and quantities	Notional quantity schedule - days of week[56] [NEW] [Notional quantity schedule - days of week-Leg1] [Notional quantity schedule - days of week-Leg2]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Days of the week applicable for the delivery of power.	Char(4)	• WDAY = Weekdays (MO - FR) • WEND = Weekend (SA - SU) • MOND = Monday • TUED = Tuesday • WEDD = Wednesday • THUD = Thursday • FRID = Friday • SATD = Saturday • SUND = Sunday • XBHL - Excluding bank holidays • IBHL - Including bank holidays	NR	NR	NR	NR	C	**Transaction – CO** C if UPI.[Underlier sub-type (first level)] = 'ELEC' and [Days of week] is not populated **Collateral** NR **Valuation** NR	N	N	
61	CFTC	Notional amounts and quantities	Notional quantity schedule - unadjusted effective date of days of week [NEW]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule:	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	NR	NR	NR	NR	C	**Transaction - CO**	N	N	

[56] If the value remains constant throughout the life of the swap, populate this field with the appropriate value and do not populate the associated effective date and end date fields.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
			[Notional quantity schedule - unadjusted effective date of ~~the~~ days of week-Leg1] [Notional quantity schedule - unadjusted effective date of days of week-Leg2]	• Unadjusted date on which the associated days of week becomes effective for the delivery of power.								C if [Notional quantity schedule - days of week] is populated, else {blank} **Collateral** NR **Valuation** NR			
62	CFTC	Notional amounts and quantities	Notional quantity schedule - unadjusted end date of days of week [NEW] [Notional quantity schedule - unadjusted end date of days of week-Leg1] [Notional quantity schedule - unadjusted end date of days of week-Leg2]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Unadjusted end date of the days of week for the delivery of power.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	N R	C	**Transaction - CO** C if [Notional quantity schedule - days of week] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
63	CFTC	Notional amounts and quantities	Notional quantity schedule - hours from thru [NEW] [Notional quantity schedule - hours from thru-Leg1] [Notional quantity schedule - hours from thru-Leg2]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Hours from through based in UTC applicable for the delivery of power.	Char(19) hh:mm:ssZ-hh:mm:ssZ based on UTC	19 alphanumeric characters.	N R	N R	N R	N R	C	**Transaction – CO** C if UPI.[Underlier sub-type (first level)] = 'ELEC' and [hours from thru] is not populated **Collateral** NR **Valuation** NR	N	N	
64	CFTC	Notional amounts and quantities	Notional quantity schedule - unadjusted effective date of hours from thru[57] [NEW] [Notional quantity schedule - unadjusted effective date of hours from thru-Leg1] [Notional quantity schedule - unadjusted effective date of hours from thru-Leg2]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Unadjusted date on which the associated hours from thru becomes effective for the delivery of power.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	N R	C	**Transaction - CO** C if [Notional quantity schedule – hours from thru] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
65	CFTC	Notional amounts and quantities	Notional quantity schedule - unadjusted end date of hours from thru [NEW] [Notional quantity schedule - unadjusted end date of hours from thru-Leg1]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Unadjusted end date of the hours from thru for the delivery of power.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	N R	C	**Transaction - CO** C if [Notional quantity schedule – hours from thru] is populated, else {blank} **Collateral** NR	N	N	

[57] If the value remains constant throughout the life of the swap, populate this field with the appropriate value and do not populate the associated effective date and end date fields.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
			[Notional quantity schedule - unadjusted end date of hours from thru-Leg2]									**Valuation** NR			
66	CFTC	Notional amounts and quantities	Notional quantity schedule - load profile type[58] [NEW] [Notional quantity schedule – load profile type-Leg1] [Notional quantity schedule – load profile type-Leg2]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Load profile type applicable for the delivery of power.	Char(4)	• BSLD = Base Load • PKLD = Peak Load • OFFP = Off-Peak • HABH = Hour/Block Hours • SHPD = Shaped • GASD = Gas Day • OTHR = Other	N R	N R	N R	N R	C	**Transaction - CO** C if UPI.[Underlier sub-type (first level)] = 'ELEC' and [load profile type] is not populated **Collateral** NR **Valuation** NR	N	N	
67	CFTC	Notional amounts and quantities	Notional quantity schedule - unadjusted effective date of load profile type [NEW] [Notional quantity schedule - unadjusted effective date of load profile type-Leg1] [Notional quantity schedule - unadjusted effective date of load profile type-Leg2]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Unadjusted date on which the associated load profile type becomes effective for the delivery of power.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	N R	C	**Transaction - CO** C if [Notional quantity schedule – load profile type] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
68	CFTC	Notional amounts and quantities	Notional quantity schedule - unadjusted end date of load profile type [NEW] [Notional quantity schedule - unadjusted end date of load profile type-Leg1] [Notional quantity schedule - unadjusted end date of load profile type-Leg2]	For each leg of the swap transaction where applicable, OTC derivative transactions negotiated in non-monetary amounts with Notional quantity schedule: • Unadjusted end date of the load profile type for the delivery of power.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	N R	C	**Transaction - CO** C if [Notional quantity schedule – load profile type] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
694 ~~5~~	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	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
704 ~~6~~	CDE	Packages	Package identifier[59]	Identifier (determined by the reporting counterparty) in order to connect	Varchar(100)	Up to 100 alphanumeric characters.[61]	C	C	C	C	C	**Transaction**	N	N	

[58] If the value remains constant throughout the life of the swap, populate this field with the appropriate value and do not populate the associated effective date and end date fields.

[59] To report a collar, this field should be populated to link the cap and floor legs. To report a straddle, this field should be populated to link the payer swaption and receiver swaption legs.

[61] "UNKNOWN" is accepted when the value is not available.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				• two or more transactions that are reported separately by the reporting counterparty, but that are negotiated together as the product of a single economic agreement. • two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs. A package[60] 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.								C if [Package indicator] = 'True', else {blank} **Collateral** NR **Valuation** NR			
714 ~~7~~	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[62] [63]	C	C	C	C	C	**Transaction** C if [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
724 ~~8~~	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

[60] In addition, a "package transaction" also includes a transaction involving two or more instruments: (1) that is executed between two or more counterparties; (2) that is priced or quoted as one economic transaction with simultaneous or near simultaneous execution of all components; (3) where the execution of each component is contingent upon the execution of all other components; (4) where each component is assigned a Unique Swap Identifier (USI) or Unique Transaction Identifier (UTI); and (5) each component is reported separately.

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

[63] Default value with all 9's, for any of the allowable formats, is accepted when the value is unknown. When [Package transaction price notation] = '1' use "99999.9999999999999" (18 numerical characters including 13 decimal places). When [Package transaction price notation] = '3' use "9.9999999999" (11 numerical characters including 10 decimal places).

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
7349	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[64]	C	C	C	C	C	**Transaction** C if [Package transaction price] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
7450	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.[65]	• 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[66] • 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 [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
7551	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
7652	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[67] • 4 = Basis points	C	C	C	C	C	**Transaction** C if [Package transaction spread] is populated, else {blank} **Collateral** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

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

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												Valuation NR			
7753	CDE	Payments	Day count convention [Fixed rate day count convention-leg 1] [Fixed rate day count convention-leg 2] [Floating rate day count convention-leg 1] [Floating rate-day count convention-leg 2]	For each leg of 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.	Char(4)	• A001 • A002 • A003 • A004 • A005 • A006 • A007 • A008 • A009 • A010 • A011 • A012 • A013 • A014 • A015 • A016 • A017 • A018 • A019 • A020 • NARR For a description of the allowable values see Appendix C.	O	O	O	C	C	**Transaction – CR/IR/FX** O **Transaction – CO/EQ** C if [Payment frequency period] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
7854	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.	O	O	C	O	O	**Transaction – CR/IR/EQ/CO** O **Transaction - FX** C if (UPI.[Instrument type] = 'Forward' or 'Option') and UPI.[Delivery type] = 'Cash', else {blank} **Collateral** NR **Valuation** NR	N	N	
7955	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 • YEAR = Yearly • ADHO = Ad hoc which applies when payments are irregular • EXPI = Payment at term	O	C	O	O	O	**Transaction – CR/FX/EQ/CO** O **Transaction - IR** C if UPI.[Instrument type] = 'Swap' and UPI Underlier type] ≠ 'Fixed - Fixed', else {blank}	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												When populated with 'EXPI', [Floating rate reset frequency period multiplier] must be '1' **Collateral** NR **Valuation** NR			
805~~6~~	CFTC	Payments	Floating rate reset frequency period multiplier [Floating rate reset frequency period multiplier-leg 1] [Floating rate reset frequency period multiplier-leg 2]	For each floating leg of the swap transaction~~,~~ where applicable, number of time units (as expressed by the Floating rate reset frequency period) that determines the frequency at which periodic payment dates for reset occur. For example, a transaction with reset payments occurring every two months is represented with a Floating rate reset frequency period of "MNTH" (monthly) and a Floating rate reset frequency period multiplier of 2. This data element is not applicable if the Floating rate reset frequency period is "ADHO". If Floating rate reset frequency period is "EXPI", then the Floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the Floating rate reset frequency period is "DAIL" and the Floating rate reset frequency period multiplier is 0.	Num(3,0)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** C if [Floating rate reset frequency period] ≠ 'ADHO', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
815~~7~~	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(4)	• UFRO = Upfront Payment, i.e., the initial payment made by one of the counterparties either to bring a transaction to fair value or for any other reason that may be the cause of an off-market transaction • UWIN = Unwind or Full termination, i.e., the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s) • PEXH = Principal Exchange, i.e., Exchange of notional values for cross-currency swaps	C	O	O	O	O	**Transaction - CR** C, at least one is required: ([Fixed rate] or [Spread] or [Other payment type] = 'UFRO'). Allowable values 'UWIN' and 'PEXH' 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
825~~8~~	CDE	Payments	Other payment amount[68]	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	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

[68] The set of data elements related to other payments (Other payment type [#~~57~~81], Other payment amount [#~~58~~82], Other payment currency [#~~59~~83], Other payment date [#~~60~~84], Other payment payer [#~~61~~85], Other payment receiver [#~~62~~86]) may contain multiple values.~~can be reported multiple times in the case of multiple payments.~~

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												Valuation NR			
8359	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 **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
8460	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	
8561	CDE	Payments	Other payment payer	Identifier of the payer of Other payment amount.	• Char(20), for an LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity) 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 eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • 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	
8662	CDE	Payments	Other payment receiver	Identifier of the receiver of Other payment amount.	• Char(20), for and LEI code • Varchar(72), for natural persons who are acting as private individuals (not eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity) 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 eligible for an LEI per the ROC Statement – Individuals Acting in a Business Capacity): LEI of the reporting counterparty followed by a unique identifier assigned and maintained consistently by the reporting counterparty for that natural person(s) for regulatory reporting purpose. • 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	

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
~~876~~ 3	CDE	Payments	Payment frequency period[69] [Fixed rate payment frequency period-Leg 1] [Fixed rate payment frequency period-Leg 2] [Floating rate payment frequency period-Leg 1] [Floating rate payment frequency period-Leg 2]	For each leg of 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 • YEAR = Yearly • ADHO = Ad hoc which applies when payments are irregular • EXPI [70] = Payment at term	O	O	N R	O	O	**Transaction – CR/IR/EQ/CO** O, when populated with 'EXPI, [Payment frequency period multiplier] must be '1' **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
~~886~~ 4	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 "EXPI", then the Payment frequency period multiplier is 1. If the Payment frequency is intraday, then the Payment frequency period is "DAIL" and the Payment frequency multiplier is 0.	Num(3,0)	Any value greater than or equal to zero.	C	C	N R	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
~~896~~ 5	CDE	Prices	Exchange rate[71]	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.	N R	N R	M	N R	N R	**Transaction – FX** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
~~906~~ 6	CDE	Prices	Exchange rate basis	Currency pair and order in which the exchange rate is denominated, expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426.	Char(3)/Char(3); [Unit currency/Quoted currency], without restricting the currency pair ordering (i.e., the exchange rate basis	Any pair of currencies included in ISO 4217 Currency codes.	N R	N R	M	N R	N R	**Transaction – FX** M **Collateral** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
					may be USD/EUR or EUR/USD.							**Valuation** NR			
~~916~~ ~~7~~	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%)[72]	C	C	N R	N R	C	**Transaction - CR** C if [Spread] is not populated and [Other payment type] ≠ 'UFRO', and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Transaction - IR** C if [Spread] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Transaction - CO** C if [Price] or [Spread] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
~~926~~ ~~8~~	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[73] • False	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
~~936~~ ~~9~~	CDE	Prices	Price[74]	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).	• 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[75]	N R	N R	N R	C	C	**Transaction - EQ** C if [Spread] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank}	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

[73] 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.

[74] While Price ~~(#69)~~[#93] captures the prices at which counterparties negotiate contracts, market prices are reflected in the valuation amounts.

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset. For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier. This data element is not applicable to: • Interest rate swaps and forward rate agreements, as it is understood that the information included in the data elements Fixed rate and Spread may be interpreted as the price of the transaction. • Interest rate options and interest rate swaptions as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Commodity basis ~~swaps and the floating leg of commodity fixed/float~~ swaps as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction. • Foreign exchange swaps, forwards and options, as it is understood that the information included in the data elements Exchange rate, Strike price, and Option premium may be interpreted as the price of the transaction. • Equity options as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. • Credit default swaps and credit total return swaps, as it is understood that the information included in the data elements Fixed rate, Spread and Upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the transaction. • Commodity options, as it is understood that the information included in the data elements Strike price and Option premium may be interpreted as the price of the transaction. Where the price is not known when a new transaction is reported, the price is updated as it becomes available. For transactions that are part of a package, this data element contains the price of the component transaction where applicable.								**Transaction - CO** C if ([Fixed rate] or [Spread] is not populated) and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Collateral** NR **Valuation** NR			
~~947~~ ~~0~~	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.	N R	N R	N R	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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
~~95~~ ~~1~~	CDE	Prices	Price notation	Manner in which the price is expressed.	Char(1)	• 1 = Monetary amount • 3 = Decimal[76]	N R	N R	N R	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
~~96~~ ~~2~~	CDE	Prices	Price unit of measure	Unit of measure in which the price is expressed.	~~Varchar~~Char(4)	ISO 20022 approved external UnitOfMeasureCode codeset[77]~~ISO 20022 UnitOfMeasureCode codeset or other SDR approved UOM codeset~~	N R	N R	N R	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
97	CDE	Prices	Price schedule - unadjusted effective date of the price [NEW]	For OTC derivative ~~swap~~ transactions with prices varying throughout the life of the transaction: • Unadjusted effective date of the price. Price schedule is only applicable if the price varies per schedule. The currency, notation, and unit of measure for the varying prices in the schedule ~~is~~are reported in Price currency, Price notation, and Price unit of measure data elements.	YYYY-MM-DD, based on UTC	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	C	C	**Transaction - EQ/CO** C if [Price schedule - price] is populated, else {blank} The number of date values must equal the number of price values. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
98	CDE	Prices	Price schedule - unadjusted end date of the price [NEW]	For OTC derivative ~~swap~~ transactions with prices varying throughout the life of the transaction: • Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). Price schedule is only applicable if the price varies per schedule. The currency, notation, and unit of measure for the varying prices in the schedule are reported in Price currency, Price notation, and Price unit of measure data elements.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	N R	N R	N R	C	C	**Transaction - EQ/CO** C if [Price schedule - price] is populated, else {blank} The number of date values must equal the number of price values. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
99	CDE	Prices	Price schedule - price [NEW]	For OTC derivative ~~swap~~ transactions with prices varying throughout the life of the transaction:	• Num(18,13), if Price notation = 1	• Any value greater than zero, if Price notation = 1 • Any value expressed as decimal (eg	N R	N R	N R	C	C	The number of price values must equal the number of start and end date intervals	N	Y	**Validation** Same as part 45 (Transaction)

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

[77] Other SDR approved UnitOfMeasure codes (related to crypto transactions) are allowed for CFTC.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				• Price in effect between the unadjusted effective date and unadjusted end date inclusive. Price schedule is only applicable if the price varies per schedule. The currency, notation, and unit of measure for the varying prices in the schedule ~~is~~are reported in Price currency, Price notation, and Price unit of measure data elements.	• Num(11,10), if Price notation = 3	0.0257 instead of 2.57%), if Price notation = 3						The number of price values must equal the number of start and end date intervals. **Transaction - EQ** C if [Price] or [Spread] is not populated and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Transaction – CO** C if ([Price], [Fixed rate], or [Spread] is not populated) and [Post-priced swap indicator] = 'False', and UPI.[Instrument type] ≠ 'Option', else {blank} **Collateral** NR **Valuation** NR			**Dissemination** Disseminate
100 ~~73~~	CDE	Prices	Spread[78] [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[79] • Any integer value expressed in basis points (e.g., 257 instead of 2.57%), if Spread notation = 4	C	C	N R	C	C	**Transaction - CR** C if [Fixed rate] is not populated and [Other payment type] ≠ 'UFRO', 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}	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate.

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												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			
101 ~~74~~	CDE	Prices	Spread currency [Spread currency-Leg 1] [Spread currency-Leg 2]	For each leg of the transaction, where applicable: currency in which the spread is denominated. This data element is only applicable if Spread notation = 1.	Char(3)	Currencies included in ISO 4217 Currency codes.	C	C	N R	C	C	**Transaction - CR/IR/EQ/CO** C if [Spread notation] = '1', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
102 ~~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[80] • 4 = Basis points	C	C	N R	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
103 ~~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[81]	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
104 ~~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	• Char(3) • For foreign exchange options: Char(3)/Char(3); [Unit currency/Quoted currency] without	Currencies included in ISO 4217 Currency codes.	C	C	C	C	C	**Transaction** C if [Strike price notation] = '1', else {blank}	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				Strike price currency/currency pair is only applicable if Strike price notation = 1.	restricting the currency pair ordering (i.e., the Strike price currency pair may be USD/EUR or EUR/USD).							**Collateral** NR **Valuation** NR			
105 ~~78~~	CDE	Prices	Strike price notation	Manner in which the strike price is expressed.	Char(1)	• 1 = Monetary amount • 3 = Decimal[82]	C	C	C	C	C	**Transaction** C if [Strike price] is populated, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
106	CDE	Prices	Strike price schedule – Unadjusted effective date of the strike price [NEW]	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: • Unadjusted effective date of the strike price. Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	**Transaction** C if [Strike price schedule - strike price] is populated, else {blank} The number of date values must equal the number of strike price values. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
107	CDE	Prices	Strike price schedule – Unadjusted end date of the strike price [NEW]	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: • Unadjusted end date of the strike price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with the unadjusted effective date of the subsequent period). Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.	YYYY-MM-DD, based on UTC.	Any valid date based on ISO 8601 Date and time format.	C	C	C	C	C	**Transaction** C if [Strike price schedule - strike price] is populated, else {blank} The number of date values must equal the number of strike price values. **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
108	CDE	Prices	Strike price schedule - strike price [NEW]	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: • Strike price in effect between the unadjusted effective date and unadjusted end date inclusive.	• Num(18,13), if Strike price notation = 1 • Num(11,10), if Strike price notation = 3	• Any value (eg 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 (eg 0.021 instead of 2.1%), for interest rate	C	C	C	C	C	**Transaction** C if [Strike price] is not populated, and [Post-priced swap indicator] = 'False' and UPI.[Instrument type] = 'Option', else {blank}	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.		options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 3						The number of strike price values must equal the number of start and end date intervals **Collateral** NR **Valuation** NR			
109 ~~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', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
110 ~~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] > 0, else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
111 ~~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] > 0, else {blank} **Collateral** NR **Valuation** NR	N	N	
112 ~~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 Date and time format.	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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
113	CFTC	Prices	Option exercise end date [NEW]	For American or Bermudan exercise type, the last date for exercise. Date being submitted should be in reference to UTC.	YYYY-MM-DD, based on UTC	Any valid date based on ISO 8601 Date format.	O	O	O	O	O	**Transaction** O **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
114	CFTC	Prices	Option exercise frequency period [NEW]	The frequency of exercise periods.	Char(4)	• DAIL = Daily • WEEK = Weekly • MNTH = Monthly • QURT = Quarterly • YEAR = Yearly • ADHO = Ad hoc which applies when frequency is irregular • TERM = End of term	O	O	O	O	O	**Transaction** O **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
115	CFTC	Prices	Option exercise frequency period multiplier [NEW]	The number of time units for the exercise frequency period.	Num(3,0)	Any value greater than or equal to zero	C	C	C	C	C	**Transaction** C if [Option exercise frequency period] ≠ 'ADHO', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
116	CFTC	Prices	Swap pricing method [NEW] [Swap pricing method - Leg1] [Swap pricing method - Leg2]	For each leg of the swap transaction where applicable, the method used to price the floating leg.	Char(4)	• STLP = Settlement price • VWAP = Volume weighted average price • TWAP = Trade weighted average price • AVBO = Average of the best bid and offer • LTTD = Last trade • BBID = Best bid • BOFR = Best offer • OTHR = Other	C	C	C	C	C	**Transaction** C if UPI.[Instrument type] = 'Swap' and UPI [Product] ≠ 'Fixed - Fixed', else {blank} **Collateral** NR **Valuation** NR	N	N	
117	CFTC	Prices	Pricing date schedule of the swap [NEW] [Pricing date schedule of the swap - Leg1] [Pricing date schedule of the swap - Leg2]	For each leg of the swap transaction where applicable, the adjusted date(s) on which the floating leg is priced. Multiple values are permitted.	YYYY-MM-DD, based on UTC	Any valid date based on ISO 8601 Date format	C	C	C	C	C	**Transaction** C if UPI.[Instrument type] = 'Swap' and UPI [Product] ≠ 'Fixed - Fixed', else {blank} **Collateral** NR **Valuation** NR	N	N	
118	CFTC	Prices	Start and end time of the settlement window for the floating leg(s) [NEW]	For each leg of the swap transaction where applicable, the time settlement window on which the floating leg is priced.	Char(13) hh:mmZ-hh:mmZ, based on UTC	13 alphanumeric characters	C	C	C	C	C	**Transaction** C if UPI.[Instrument type] = 'Swap' and UPI [Product] ≠ 'Fixed - Fixed', else {blank}	N	N	

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
			[Start and end time of the settlement window for the floating leg(s) - Leg1] [Start and end time of the settlement window for the floating leg(s) - Leg2]									**Collateral** NR **Valuation** NR			
119 ~~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	N R	N R	N R	N R	**Transaction - CR** C if UPI.[Underlier type] = 'Index tranche', else {blank}; When populated, the value shall be less than the value in [CDS index detachment point]~~;~~ **Collateral** NR **Valuation** NR	N	N	
120 ~~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	N R	N R	N R	N R	**Transaction - CR** C if UPI.[Underlier 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	
121 ~~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	N R	N R	N R	N R	**Transaction - CR** C if UPI Underlier type] = 'Index' or 'Index tranche', else {blank} **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
122 ~~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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
123 ~~87~~	CFTC	Product	Unique product identifier (UPI)[83]	A unique set of characters that represents a particular OTC derivative. ~~The Commission will designate a UPI pursuant to part 45.7.~~ For commodity asset class, if the underlying asset of the swap is not described in P43.4(c)(4)(ii), a separate UPI code that limits the geographic information pursuant to Appendix E must be reported under 43.4(c)(5).	Char(12)	ISO 4914 Unique product identifier A list of allowable values and their format will be published by the UPI issuer.	M	M	M	M	N R [84]	**Transaction – CR, IR, FX, EQ** M **Transaction – CO** NR **Collateral** NR **Valuation – CR, IR, FX, EQ** M **Valuation – CO** NR	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate[85]
124	CFTC	Product	Physical delivery location [NEW] [Physical Delivery Location-Leg1] [Physical Delivery Location-Leg2]	For each leg of the swap transaction where applicable, the specific delivery location associated with the underlying asset for swaps in the other commodity asset class. To be used when the delivery location of an asset underlying a contract cannot be derived from the Underlier ID associated with the reported [UPI] or [Underlier ID (Other)].	Varchar(100)	Up to 100 alphanumeric characters	N R	N R	N R	N R	O	**Transaction - CO** O **Collateral** NR **Valuation** NR	N	N	
125	CFTC	Product	Pricing index location [NEW] [Pricing Index Location-Leg1] [Pricing Index Location-Leg2]	For each leg of the swap transaction where applicable, the specific pricing index location associated with the underlying asset for swaps in the other commodity asset class. To be used when the pricing location of an index underlying a contract cannot be derived from the Underlier ID associated with the reported [UPI] or [Underlier ID (Other)].	Varchar(120)	Up to 120 alphanumeric characters	N R	N R	N R	N R	O	**Transaction - CO** O **Collateral** NR **Valuation** NR	N	N	
126	CDE	Product	Underlier ID (Other) [NEW] [Underlier ID (Other)-Leg1] [Underlier ID (Other)-Leg2]	The asset(s), index (indices) or benchmark underlying a contract or, in the case of a foreign exchange derivative, identification of index.[86]	Varchar(350)	An identifier[88] that can be used to determine the asset(s), index (indices) or benchmark underlying a contract. Up to 350 alphanumeric characters.	C	C	C	C	C	**Transaction**	N	N	

[83] Until the Commission designates a UPI for the commodity asset class 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 for the commodity asset class pursuant to part 45, report the UPI.

[84] Although indicated as 'NR' for the other commodity asset class, this data element will be required for that asset class upon designation by the Commission of a unique product identifier and product classification system for the other commodity asset class pursuant to section 45.7 of the Commission's regulations.

[85] If the underlying asset of the swap in other commodity asset class is not described in P43.4(c)(4)(ii), a second UPI code must be reported that contains the appropriate Geographic Region from Part 43 Appendix E in order to preserve the geographic masking requirements of the rule. Otherwise, report the same UPI as the UPI used for P45 reporting.

[86] If more than one underlier exists, the swap should be considered a basket and the corresponding basket fields should be used.

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

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				This data element is applicable when the value of Underlier ID is submitted as 'OTHER' to the UPI service provider[87].								C if UPI.[Underlier ID[89]] = 'Other', else {blank} **Collateral** NR **Valuation** NR			
127	CDE	Product	Underlier ID (Other) source [NEW] [Underlier ID (Other) source-Leg1] [Underlier ID (Other) source-Leg2]	The origin, or publisher, of the associated Underlier ID (Other). This data element is applicable when the value of Underlier ID source is submitted as 'OTHER' to the UPI service provider.	Varchar(350)	The origin, or publisher[90], of the associated Underlier ID. Up to 350 alphanumeric characters.	C	C	C	C	C	**Transaction** C if [Underlier ID (Other)] is populated, else {blank} **Collateral** NR **Valuation** NR	N	N	
128	CDE	Product	Underlying asset price source [NEW] [Underlying asset price source - Leg1] [Underlying asset price source - Leg2]	For an underlying asset or benchmark not traded on a platform, the source of the price used to determine the value or level of the asset or benchmark. This data element is not applicable to OTC derivative transactions with custom basket constituents.	Varchar(50)	Up to 50 alphanumeric characters.	O	O	O	O	O	**Transaction** O **Collateral** NR **Valuation** NR	N	N	
129	CDE	Product	Underlying asset trading platform identifier [NEW] [Underlying asset trading platform identifier - Leg1] [Underlying asset trading platform identifier - Leg2]	For a platform (e.g. exchange) traded underlying asset, the platform on which the asset is traded[91]. This data element is not applicable to OTC derivative transactions with custom basket constituents.	Char(4)	ISO 10383 Segment Market Identifier Codes.	N R	N R	N R	O	O	**Transaction – EQ, CO** O **Collateral** NR **Valuation** NR	N	N	
130	CDE	Product	Crypto asset underlying indicator [NEW] [Crypto asset underlying indicator - Leg1] [Crypto asset underlying indicator - Leg2]	Indicator of whether the underlying of the derivative is crypto asset. This element should be reported as 'true' if any of the underlyings is a crypto asset (immediate or ultimate underlying as well as where the derivative is based on a mix of crypto assets and other underlyings).	Boolean	• true, if underlying is crypto asset • false, if underlying is not crypto asset	N R	N R	N R	N R	O	**Transaction - CO** O **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

[87] When a particular underlier ID is not supported by the UPI service provider (Underlier ID is 'Other'), that underlier ID is reported in this field to the SDR.

[89] ~~This can refer to other attributes such as …~~Depending on the product DSB may use attributes with names such as Reference Rate, Underlying Instrument Index, Underlying instrument ISIN, Underlying instrument LEI, or another name to denote the asset or index underlying the derivative.

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

[91] The platform provided should be the platform from where the underlying asset gets its pricing information.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
131	CFTC	Product	Physical commodity contract indicator [NEW] [Physical commodity contract Indicator - Leg1] [Physical commodity contract indicator - Leg2]	For each leg of the swap transaction where applicable, an indication of whether or not the trade being submitted: (1) references one of the contracts described in Appendix B to part 43; or (2) is economically related to one of the contracts described in Appendix B to part 43.	Boolean	• true • false	N R	N R	N R	N R	M	**Transaction - CO** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
132	CFTC	Product	Product grade [NEW] [Product grade - Leg1] [Product grade - Leg2]	For each leg of the swap transaction where applicable, the grade of the commodity to be delivered, e.g., the grade of oil or refined product.	Varchar(50)	Up to 50 alphanumeric characters.	N R	N R	N R	N R	O	**Transaction - CO** O **Collateral** NR **Valuation** NR	N	N	
133	CFTC	Product	Maturity date of the underlier [NEW] [Maturity date of the underlier - Leg1] [Maturity date of the underlier - Leg 2]	For each leg of the swap transaction where applicable, in case of swaptions, maturity date of the underlying swap.	YYYY-MM-DD, based on UTC	Any valid date based on ISO 8601 Date format	O	O	O	O	O	**Transaction** O **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
134 ~~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, When populated, the value shall be equal to or later than the value in [Expiration date] **Collateral** NR **Valuation** NR	N	N	
135 ~~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
136 ~~90~~	CDE	Settlement	Settlement location	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[92]	O	O	O	O	O	**Transaction** O **Collateral** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												Valuation NR			
137 ~~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	
138 ~~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
139 ~~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 = an election has been made • False = no election has been made or not applicable as a block trade	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
140	CFTC	Transaction related	Large notional off-facility swap election indicator [NEW]	Indicator of whether an election has been made to report the swap transaction as a large notional off-facility swap 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 = an election has been made • false = no election has been made or not applicable as a large notional off-facility swap	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
141 ~~94~~	CDE	Transaction related	Effective date[93]	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
142 ~~95~~	CDE	Transaction related	Expiration date[94]	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**	N	Y	**Validation**

[93] For commodities swaps, report the pricing start date. For a credit default swap on a credit index, this should be the effective date of the contract which is usually one or two days following the execution date, and not the roll date of the underlying index.

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												M, when populated, the value shall be equal to or later than the value in [Effective date] **Collateral** NR **Valuation** NR			Same as part 45 (Transaction) **Dissemination** Disseminate
143 ~~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.[95]	YYYY-MM-DDThh:mm:ssZ, based on UTC[96]. 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
144 ~~97~~	CDE	Transaction related	Reporting timestamp[97]	Date and time of the submission of the report as reported to the trade repository.	YYYY-MM-DDThh:mm:ssZ, based on UTC.	Any valid date/time based on ISO 8601 Date and time format.	M	M	M	M	M	**Transactions** M, the value shall be equal to or later than the value in [Execution timestamp] **Collateral** M **Valuation** M	Y	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Do not disseminate
145 ~~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 Segment Market Identifier Code[98]. If no trading facility was involved in the transaction:	C	C	C	C	C	**Transaction** C if [Cleared] = 'N' or 'I'; NR if [Cleared] = 'Y'	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate

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

[96] Both the date and time portion are required to be reported.

[97] Reporting timestamp ~~(#97)~~[#144] is recorded and reported by the submitter.

[98] Where the Segment MIC does not exist, use the Operating MIC.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
						• 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.						**Collateral** NR **Valuation** NR			
146	CFTC	Transaction related	SEF or DCM indicator [NEW]	An indication of whether the swap transaction was executed on or pursuant to the rules of a swap execution facility or designated contract market.	Boolean	• true = swap was executed on a SEF or DCM • false = swap was not executed on a SEF or DCM or not applicable	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	Y	**Validation** Same as part 45 (Transaction) **Dissemination** Disseminate
147	CFTC	Transaction related	SEF or DCM anonymous execution indicator [NEW]	An indicator of whether the swap transaction was executed anonymously on a SEF or a DCM.	Boolean	• true = swap was executed anonymously on a SEF or DCM • false = swap was not executed anonymously on a SEF or DCM or not applicable	M	M	M	M	M	**Transaction** M **Collateral** NR **Valuation** NR	N	N	
~~148~~ ~~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
~~149~~ ~~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 Up to 42 alphanumeric characters	C	C	C	C	C	**Transaction** C if [Action type] = 'NEWT' and ([Event type] = 'NOVA' 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	
~~150~~ ~~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	Varchar(52)	ISO 23897 Unique transaction identifier Up to 52 alphanumeric characters	C	C	C	C	C	**Transaction** C if [Action type] = 'NEWT' and ([Event type] = ''NOVA' or	N	N	

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				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).								'CLRG' or 'EXER' or 'ALOC' or 'CLAL') and [Prior USI (for one-to-one and one-to-many relations between transactions)] is not populated, else {blank} **Collateral** NR **Valuation** NR			
151 ~~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[99] Up to 42 alphanumeric characters	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] = 'TRANSACTIONLEVEL' 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
152 ~~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 Up to 52 alphanumeric characters	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] = 'TRANSACTIONLEVEL' 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

[99] Throughout this Technical Specification, references to "CFTC USI Data Standard" should refer to the USI Data Standard, https://www.cftc.gov/sites/default/files/idc/groups/public/@swaps/documents/dfsubmission/usidatastandards100112.pdf

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
153 ~~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** NR **Valuation** NR	~~Y~~ N	N	
154 ~~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] = 'PTNG', else {blank} **Collateral** NR **Valuation** NR	N	N	
155 ~~106~~	CFTC	Valuation	Next floating reference reset date [Next floating reference reset date-Leg 1] [Next floating reference reset date-Leg 2]	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.	O	O	O	O	O	**Transaction** NR **Collateral** NR **Valuation** O	Y	N	
156 ~~107~~	CFTC	Valuation	Last floating reference value [Last floating reference value-Leg 1] [Last floating reference value-Leg 2]	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%)	O	O	O	O	O	**Transaction** NR **Collateral** NR **Valuation** O	Y	N	
157 ~~108~~	CFTC	Valuation	Last floating reference reset date [Last floating reference reset date-Leg 1] [Last floating reference reset date-Leg 2]	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.	O	O	O	O	O	**Transaction** NR **Collateral** NR **Valuation** O	Y	N	
158 ~~109~~	CDE	Valuation	Delta[100]	The ratio of the change in the price of an OTC derivative transaction to the change in the price of the underlier~~, at the time a new transaction is reported or when a change in the notional amount is reported~~.	Num(25,5)	Any value.	C	C	C	C	C	**Transaction** NR **Collateral** NR **Valuation**	Y	N	

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

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
												C if UPI.[Instrument type] = 'Option', else {blank}			
159 ~~110~~	CDE	Valuation	Valuation amount[101]	Current value of the outstanding contract without applying any valuation adjustments (some examples include XVA adjustment such as CVA, DVA, etc). Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e., the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).	Num(25,5)	Any value.	M	M	M	M	M	**Transaction** NR **Collateral** NR **Valuation** M	Y	N	
160 ~~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	
161 ~~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(4)	• MTMA = Mark-to-market • MTMO = Mark-to-model • CCPV = 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 'CCPV', [Cleared] must be 'Y'.	Y	N	
162 ~~113~~	CDE	Valuation	Valuation timestamp	Date and time of the last valuation marked to market, provided by the central counterparty (CCP)[102] 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[103]. 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	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	

[101] Valuation amount must be reported daily regardless of whether there is a change in the value since the last reporting.
[102] Reported by the derivatives clearing organization (DCO) for cleared swaps and by the swap dealer for uncleared swaps
[103] The timestamp portion is not required to be represented for Valuation timestamp. The format must be reported as YYYY-MM-DD.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
					the least to the most significant).										
~~163~~ 114	CFTC	Collateral and margins	Affiliated counterparty for margin and capital indicator	Indicator of whether the current counterparty is deemed an affiliate for U.S. margin and capital rules (as per § 23.159).	Boolean	• True • False	M	M	M	M	M	**Transaction** NR **Collateral** M **Valuation** NR	Y	N	
~~164~~ 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)	• UNCL • PRC1 • PRC2 • PRCL • OWC1 • OWC2 • OWP1 • OWP2 • FLCL The names and definitions for these allowable values are provided in Appendix E	M	M	M	M	M	**Transaction** NR **Collateral** M[104] **Valuation** NR	Y	N	
~~165~~ 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.[105]	M	M	M	M	M	**Transaction** O[106] **Collateral** M **Valuation** M	Y	N	
~~166~~ 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	

[104] The "M" in the "Part 43/45 Asset Class" column is for collateral reporting only.

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

[106] The "M" in the "Part 43/45 Asset Class" column is for collateral and valuation reporting only.

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
167 ~~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. This refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include default fund contributions, nor collateral posted against liquidity provisions to the central counterparty, i.e., committed credit lines. If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'OWC1' or 'OWP1' or 'FLCL'), else {blank}[107] **Valuation** NR	Y	N	
168 ~~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.	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 'OWP1' or 'FLCL'), else {blank}[108] **Valuation** NR	Y	N	

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				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.											
169 ~~120~~	CDE	Collateral and margins	Currency of initial margin posted[109]	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	
170 ~~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 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.	Num(25,5)	Any value greater than or equal to zero.[110]	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'OWC2' or 'OWP2' or 'FLCL'), else {blank} **Valuation** NR	Y	N	
171 ~~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.	Num(25,5)	Any value greater than or equal to zero.[111]	C	C	C	C	C	**Transaction** NR **Collateral**	Y	N	

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

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

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

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				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.								C if ([Collateralisation category] = 'OWC2' or 'OWP2' or 'FLCL'), else {blank} **Valuation** NR			
172 ~~123~~	CDE	Collateral and margins	Currency of initial margin collected[112]	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	
173 ~~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 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.[113]	M	M	M	M	M	**Transaction** O[114] **Collateral** M **Valuation** M	Y	N	

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

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

[114] The "M" in the "Part 43/45 Asset Class" column is for collateral and valuation reporting only.

Technical Specification							Validation Rules and Dissemination Rules							
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
174 ~~125~~	CDE	Collateral and margins	Variation margin posted by the reporting counterparty (pre-haircut)[115]	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] = 'PRC1' or 'PRCL' or 'OWC1' or 'OWP1' or 'OWP2' or 'FLCL'), else {blank}[116] **Valuation** NR	Y	N	
175 ~~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	
176 ~~127~~	CDE	Collateral and margins	Variation margin collected by the reporting counterparty (pre-haircut)[117]	Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction.	Num(25,5)	Any value greater than or equal to zero.	C	C	C	C	C	**Transaction** NR **Collateral** C if ([Collateralisation category] = 'PRC2' or 'PRCL' or 'OWC2 or 'OWP1' or 'OWP2' or 'FLCL'), else {blank}[118] **Valuation** NR	Y	N	

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

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

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

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

Technical Specification							Validation Rules and Dissemination Rules								
#	Source	Category	Data Element Name	Definition for Data Element	Format	Allowable Values	P43/P45 Asset Class					Part 45 SDR Validation Rules	P45 End of Day	P43 Reported	Part 43 SDR Validation and Dissemination Rules
							CR	IR	FX	EQ	CO				
				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.											
177 ~~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 'REVI' 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	UPI FISN	ISO 18774 Financial Instrument Short Name issued by the UPI Service Provider	Varchar(35)	Valid ISO 18774 value	M	M	M	M	N R	
D5	Dissemination Related	UPI Underlier Name	Name of the asset or index underlying the product corresponding to the UPI	A list of allowable values and their format will be published by the UPI Service Provider		M	M	M	M	N R	

B. Notional amount

From Revised CDE Technical Guidance – version ~~23~~3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)[119], 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.

[119] Revised CDE Technical Guidance – version ~~23~~3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), ~~https://www.leiroc.org/publications/gls/roc_20210922.pdf~~ https://www.leiroc.org/publications/gls/roc_20230929.pdf

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

From Revised CDE Technical Guidance – version ~~2~~3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)[120], Annex 1, Table 4.

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.	1	30/360 (30U/360 Bond Basis)	Mainly used in the United States with the following date adjustment rules: (1) If the investment is End-Of-Month and Date1 is the last day of February and Date2 is the last day of February, then change Date2 to 30; (2) If the investment is End-Of-Month and Date1 is the last day of February, then change Date1 to 30;(3) If Date2 is 31 and Date1 is 30 or 31, then change Date2 to 30;(4) If Date1 is 31, then change Date1 to 30. See also 2021 ISDA Definitions, Section 4.6.1 Day Count Fraction, paragraph (vi)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (f)~~. [Symbolic name: ThirtyThreeSixtyUS]	30/360	Per 2021 ISDA Definitions, Section 4.6.1 Day Count Fraction, paragraph (vi) If "30/360", "360/360" or "Bond Basis" is specified, the number of days in the relevant *Calculation Period* or *Compounding Period* divided by 360, calculated as follows: DayCount Fraction = [360*(Y2-Y1) + 30*(M2- M1) + (D2-D1)]/360[124] where: (a) "**Y_1**" is the year, expressed as a number, in which the first day ofthe *Calculation Period* or *Compounding Period* falls; (b) "**Y_2**" is the year, expressed as a number, in which the day immediately following the last day included in the *Calculation Period* or *Compounding Period* falls; (c) "**M_1**" is the calendar month, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (d)

[120] CDE Technical Guidance – version 3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), ~~https://www.leiroc.org/publications/gls/roc_20210922.pdf~~ https://www.leiroc.org/publications/gls/roc_20220829.pdf

[121] The information contained in this column refers to the ISO 20022 data dictionary.

[122] The source of information contained in this column is FIX Trading Community, http://fiximate.fixtrading.org/latestEP/

[123] The definitions contained herein are copyright 20210~~6~~ by International Swaps and Derivatives Association, Inc. (ISDA) and reproduced by permission of ISDA. All Rights Reserved.

[124] $\text{Day Count Fraction} = \frac{[360\times(Y_2-Y_1)]+[30\times(M_2-M_1)]+(D_2-D_1)}{360}$

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							"**M_2**" is the calendar month, expressed as number, in which the day immediately following the last day included in the *Calculation Period* or *Compounding Period* falls; (e) "**D_1**" is the first calendar day, expressed as a number, of the *Calculation Period* or *Compounding Period*, unless that number would be 31, in which case D_1 will be 30; and (f) "**D_2**" is the calendar day, expressed as a number, immediately following the last day included in the *Calculation Period or Compounding Period*, unless that number would be 31 and D1 is greater than 29, in which case D2 will be 30. Transactions under the 2000 ISDA Definitions refer to Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (e).~~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~~

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							~~or Compounding Period, unless such number would be 31 and D1 is greater than 29, in which case D2 will be 30~~[125]
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).					
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 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (v)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (e)~~. [Symbolic name: ActThreeSixty]	ACT/360	Per 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (v). If "Actual/360", "Act/360" or "A/360" is specified, the actual number of days in the relevant *Calculation Period* or *Compounding Period* divided by 360, calculated as follows: Day Count Fraction =(Dp/360) where: (a)

~~[125] Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.~~

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							"**D_P**" is the actual number of days in the *Calculation Period* or *Compounding Period* in respect of which the calculation is being made. Transactions under the 2000 ISDA Definitions refer to Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (d). ~~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 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (iv)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (d)~~. [Symbolic name: ActThreeSixtyFiveFixed]	ACT/365 .FIXED	Per 2021 ISDA Definitions, Section 4.6.1.Day Count Fraction, paragraph (iv). If "Actual/365 (Fixed)", "Act/365 (Fixed)", "A/365 (Fixed)" or "A/365F" is specified, the actual number of days in the relevant *Calculation Period or Compounding Period* divided by 365, calculated as follows: Day Count Fraction = (DP/365) where: (a) "**D_P**" is the actual number of days in the *Calculation Period* or *Compounding Period* in respect of which the calculation is being made. Transactions under the 2000 ISDA Definitions refer to Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (c).~~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~~

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							~~being made divided by 365.~~
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 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (iii)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (c)~~. [Symbolic name: ActActICMA]	ACT/ACT.ICMA	Per 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (iii). This day count fraction code is applicable for transactions booked under the 2021 ISDA Definitions. If "Actual/Actual (ICMA)" or "Act/Act (ICMA)" is specified, a fraction calculated in accordance with Rule 251 of the statutes, by- laws, rules and recommendations of the International Capital Market Association (or any successor thereto), as applied to non-U.S. Dollar denominated straight and convertible bonds issued after December 31, 1998, as though the interest coupon on a bond were being calculated for a coupon period corresponding to the relevant *Calculation Period* or *Compounding Period*. 2021 ISDA Definitions, Section 3.1.12 Business Day Convention for Period End Dates, paragraph (ii) clarifies that if *Actual/Actual (ICMA)*" or "*Act/Act (ICMA)*" is the applicable *Day Count Fraction*, then the *No Adjustment Business Day Convention* shall apply to *Period End Date*. Transactions under the 2000 ISDA Definitions should use the ACT/ACT.ISMA code instead.~~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~~

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							~~corresponding to the Calculation Period or Compounding Period in respect of which payment is being made.~~
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.	5	30E/360 (ISDA)	Date adjustment rules are: (1) if Date1 is the last day of the month, then change Date1 to 30; (2) if D2 is the last day of the month (unless Date2 is the maturity date and Date2 is in February), then change Date2 to 30. See also 2021 ISDADefinitions, Section 4.6.1. Day Count Fraction, paragraph (viii)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h)~~. [Symbolic name: ThirtyEThreeSixtyISDA]	30E/360 .ISDA	Per 2021 ISDA Definitions, Section 4.6.1.Day Count Fraction, paragraph (viii). If "30E/360 (ISDA)" is specified, the number of days in the relevant *Calculation —Period* or *Compounding Period* divided by 360, calculated as follows: Day Count Fraction = (360×(Y2-Y1))+(30×(M2-M1))+(D2-D1)/360 where: (a) "**Y_1**" is the year, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (b) "**Y_2**" is the year, expressed as a number, in which the day immediately following the last day included in the *Calculation Period* or *Compounding Period* falls; (c) "**M_1**" is the calendar month, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (d) "**M_2**" is the calendar month, expressed as a number, in which the day immediately following the last day included in the *Calculation Period* or *Compounding Period* falls; (e) "**D_1**" is the first calendar day, expressed as a number, of the *Calculation Period* or *Compounding Period*, unless (1) that day is the last day of February or (2) that number would be 31, in which case D_1 will be 30; and (f) "**D_2**" is the calendar day, expressed as a

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							number, immediately following the last day included in the *Calculation Period or Compounding Period,* unless (1) that day is the last day of February but not the Termination Date or (2) that number would be 31, in which case D2 will be 30.~~Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (h). Note the algorithm for this day count fraction under the 2006 ISDA Definitions is designed to yield the same results in practice as the version of the 30E/360 day count fraction defined in the 2000 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.~~ ~~The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = [360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360. "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31, in which case D2 will be 30.~~
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 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (ii)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b)~~. [Symbolic name: ActActISDA]	ACT/ACT.ISDA	Per 2021 ISDA Definitions, Section 4.6.1.Day Count Fraction, paragraph (ii) If "Actual/Actual", "Actual/Actual (ISDA)", "Act/Act" or "Act/Act (ISDA)" is specified, the actual number of days in the *Calculation Period* or *Compounding Period* in respect of which the calculation 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 (1) the actual number of days in that portion of the *Calculation Period or Compounding Period* falling in a leap year divided by 366 and (2) the actual number of days in that portion of the *Calculation Period or Compounding Period* falling in a non-leap year divided by 365), calculated as follows:

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							Day Count Fraction=(DNLY/365)+(DLY/366) where: (a) "D_{NLY}" is the actual number of days in that portion of the *Calculation Period* or *Compounding Period* falling in a non-leap year; and (b) "D_{LY}" is the actual number of days in that portion of the *Calculation Period* or *Compounding Period* falling in a leap year. Transactions under the 2000 ISDA Definitions refer to Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (b).~~Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (b) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (b). Note that going from FpML 2.0 Recommendation to the FpML 3.0 Trial Recommendation the code in FpML 2.0 "ACT/365.ISDA" became "ACT/ACT.ISDA".~~ ~~The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if any portion of that Calculation Period or Compounding Period falls in a leap year, the sum of (i) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a leap year divided by 366 and (ii) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a non-leap year divided by 365).~~
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).	14	Act/365L	The number of days in a period equal to the actual number of days .The number of days in a year is 365, or if the period ends in a leap year 366. Used for sterling floating rate notes. May also be referred to as ISMA Year.	ACT/365L	Per 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (ix). If "Act/365L" is specified, the actual number of days in the relevant *Calculation Period* or *Compounding Period* divided by 365 (or, if the later *Period End Date* of the

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
					See also 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (ix)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (i)~~. [Symbolic name: ActThreeSixtyFiveL]		*Calculation Period* or *Compounding Date* of the *Compounding Period* falls in a leap year, divided by 366), calculated as follows: Day Count Fraction = (DP/365); or Day Count Fraction = (DPLY/366) where: (a) "**D_P**" is the actual number of days in the *Calculation Period* or *Compounding Period* in respect of which the calculation is being made, for which the later *Period End Date* of the *Calculation Period* or *Compounding Date* **of the** *Compounding Period* falls in a non-leap year; and (b) "**D_{PLY}**" is the actual number of days in the *Calculation Period* or *Compounding Period* in respect of which the calculation is being made, for which the later *Period End Date* of the *Calculation Period* or *Compounding Date* of the *Compounding Period* falls in a leap year.~~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).~~
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	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	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

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
		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.			Day Count Fraction, subparagraph (i). [Symbolic name: ActActAFB]		remaining initial stub period is treated in accordance with the usual rule. When counting backwards for this purpose, if the last day of the relevant period is 28 February, the full year should be counted back to the previous 28 February unless 29 February exists, in which case, 29 February should be used.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.	4	30E/360 (Eurobond Basis)	Also known as 30/360.ISMA, 30S/360, or Special German. Date adjustment rules are: (1) If Date1 falls on the 31st, then change it to the 30th; (2) If Date2 falls on the 31st, then change it to the 30th. See also 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (vii)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (g)~~. [Symbolic name: ThirtyEThreeSixty]	30E/360	Per 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (vii) If "30E/360" or "Eurobond Basis" is specified, the number of days in the relevant *Calculation Period or Compounding Period* divided by 360, calculated as follows: Day Count Fraction = (360×(Y2-Y1))+(30×(M2-M1))+(D2-D1)/360 where: (a) "**Y_1**" is the year, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (b) "**Y_2**" is the year, expressed as a number, in which the day immediately following the last day included in the *Calculation Period* or *Compounding Period* falls; (c) "**M_1**" is the calendar month, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (d) "**M_2**" is the calendar month, expressed as a number, in which the day immediately following the last day included in the *Calculation Period* or *Compounding Period* falls; (e) "**D_1**" is the first calendar day, expressed as a number, of the

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/ FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							Calculation Period or *Compounding Period*, unless that number would be 31, in which case D_1 will be 30; and (f) "**D_2**" is the calendar day, expressed as a number, immediately following the last day included in the *Calculation Period* or *Compounding Period*, unless that number would be 31, in which case D_2 will be 30. Transactions under the 2000 ISDA Definitions refer to Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (f). ~~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.~~
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					

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
		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.					
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	This day count fraction code is applicable for transactions booked under the 2000 ISDA Definitions. The Fixed/Floating Amount will be calculated in accordance with Rule 251 of thestatutes, by-laws, rules and recommendationsof the International Securities MarketAssociation, as published in April 1999, as applied to straight and convertible bonds issued after 31 December 1998, as though theFixed/Floating Amount were the interest coupon on such a bond.

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							Transactions under the 2021 ISDA Definitions should use the ACT/ACT.ICMA code instead, per 2021 ISDA Definitions, Section 4.6.1 Day Count Fraction, paragraph (iii).~~The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after 31 December 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond. This day count fraction code is applicable for transactions booked under the 2000 ISDA Definitions. Transactions under the 2006 ISDA Definitions should use the ACT/ACT.ICMA code instead.~~
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	Per 2021 ISDA Definitions, Section 4.6.1 Day Count Fraction, paragraph (x). If "Calculation/252" is specified, the actual number of Calculation Days in the relevant *Calculation Period* or *Compounding Period* divided by 252, calculated as follows: Day Count Fraction = DCDp252 where:

Allowable value	ISO 20022 name	ISO 20022 definition[121]	FIX/FIXML[122] code value	FIX/FIXML code value description	FIX/FIXML definition	FpML[123] code	FpML definition
							(a) "**Calculation Days**" or "**DCDp**" is, unless otherwise specified in the *Confirmation*, in respect of the relevant *Floating Amount* or *Fixed Amount* to which this *Day Count Fraction* applies, the *Business Days* in the relevant *Calculation Period* or *Compounding Period* determined by reference to the *Business Day* and *Business Day Convention* applicable to the determination of such *Floating Amount* or *Fixed Amount*, as applicable.~~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 also2021 ISDA Definitions, Section 4.6.1.Day Count Fraction, paragraph (i)~~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 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (i)~~See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a)~~. [Symbolic name: OneOne]	1/1	Per 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (i). If "1/1" is specified, 1. Transactions under the 2000 ISDA Definitions refer to Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (a).~~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).~~
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 Revised CDE Technical Guidance – version ~~2~~3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)[126], 2.28 Valuation method.

Classification of valuation inputs

Bucket	Input used	Valuation method[127]
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

[126] Revised CDE Technical Guidance – version ~~2~~3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), ~~https://www.leiroc.org/publications/gls/roc_20210922.pdf~~ https://www.leiroc.org/publications/gls/roc_20220829.pdf

[127] 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 Revised CDE Technical Guidance – version ~~2~~3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)[128], 2.47 Collateralisation category.

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

[128] Revised CDE Technical Guidance – version ~~2~~3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), ~~https://www.leiroc.org/publications/gls/roc_20210922.pdf~~ https://www.leiroc.org/publications/gls/roc_20220829.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~~37] and Event type [#~~27~~38] 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												No Event type required
		Trade (TRAD)	Novation /Step-in (NOVA)	~~Compression or~~ Post trade Rrisk Rreduction Eexercise[129] (COMP)	Early tTermination (ETRM)	Clearing (CLRG)	Exercise (EXER)	Allocation (ALOC)	Clearing & Allocation (CLAL)	Credit eEvent (CREV)	Transfer (PTNG)	Corporate eEvent (CORP)	Updateg ~~rade~~ (UPDT)	
Action Type[130]	New (NEWT)	✓	✓	✓		✓	✓	✓	✓		✓	✓	✓[131]	
	Modify (MODI)	✓	✓	✓			✓	✓		✓		✓	✓	
	Correct (CORR)													✓
	Terminate (TERM)		✓	✓	✓	✓	✓	✓	✓	✓		✓		
	Error (EROR)													✓
	Revive (REVI)													✓
	Transfer out (PRTO)[132]										✓			
	Valuation (VALU)													✓
	Collateral/Margin update (MARU)													✓

	Not allowed for either P45 or P43
✓	Allowed for P45 but not allowed for P43

[129] This event type is allowed for P43 as some risk reduction exercises may result in a publicly reportable transaction.

[130] 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 (MARU) Action types also do not associate with any Event type and are allowed only for part 45 end-of-day reporting. See last column in the table above.

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

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

✓	Allowed for both P43 and P45

Table ~~67~~ - Valid Action type and Event type combinations

1. Allowable Action type sequences

Reporting of lifecycle event is facilitated by reporting of Action type [#~~26~~37] and Event type [#~~27~~38] combinations. The allowable action type sequence is established to avoid illogical submissions by the reporting counterparties. SDR validation rules should perform checks to ensure SDR permits certain action types after the last action type has been reported. If a submission is reported with an action type that is not possible based on the last action type submission, the validation rule must reject that submission. What action types are allowed is depicted in 2 separate flow diagrams for part 45 reporting (Figure 1) and part 43 reporting (Figure 2).

The blue rectangular boxes in the diagram specify the status of a swap (Not reported, Open, Terminated, Expired, Errored or Transferred out), while the allowable action types are indicated in the oval boxes on the arrows. For example, when a swap is reported for a first time with the action type 'New', the status changes from 'Not reported' to 'Open'. If a counterparty subsequently reports 'Error' for that swap, the status changes from 'Open' to 'Errored'. All dependencies between action types and statuses of swap indicated in the chart should be read in this way.

Action types 'Modify', 'Correct', 'Collateral/Margin update' and 'Valuation' do not impact the status of the swap. They are allowed to be reported for terminated or expired trades only in the case of late reporting, but they cannot be used to change the status of the swap to 'Open' (e.g. by modifying the maturity date). Only the Action type 'Revive' can be used to change the status of the swap to 'Open'.

Action type 'Revive' can be used to re-open swaps which were cancelled (with action type 'Error'), terminated by mistake (with Action type 'Terminate') and to re-open swaps that reached (incorrectly

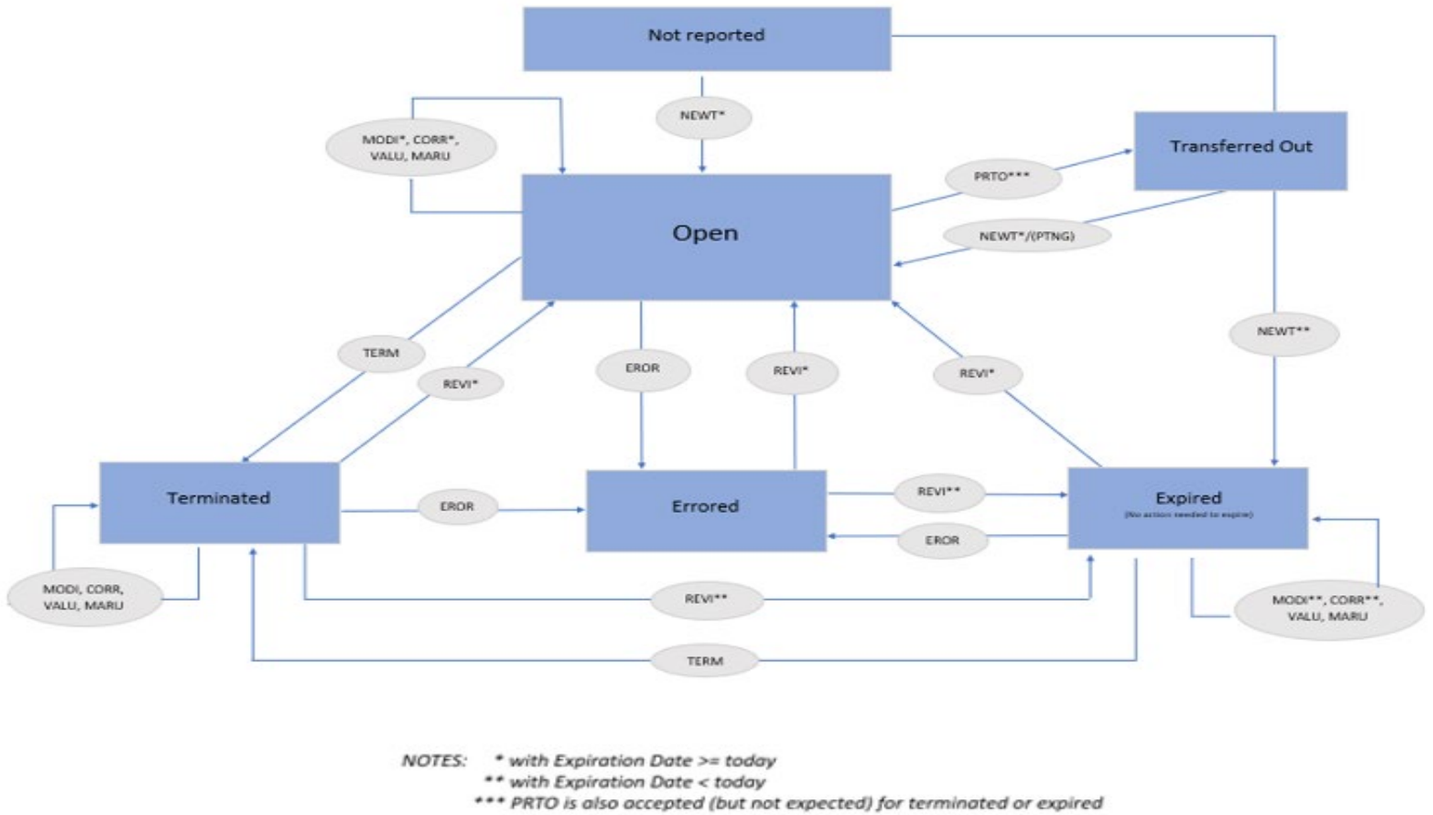


Figure 1 - Permitted Action type sequencs for Part 45 Reporting

reported) maturity date. The status of the swap after the submission of Action type 'Revive' should be determined considering the Expiration date. For example, when Action type 'Revive' is sent for a swap with status 'Errored', and the Expiration date is in the past, the resulting status of the swap should be 'Expired'.

Reaching the scheduled maturity date is not a lifecycle event reportable by the counterparties. No action type applies in this case, including but not limited to 'Error' and 'Terminate'. Once a swap reaches it maturity date, it is considered as 'Expired'.

PART 45 REPORTING: PERMITTED ACTION TYPE SEQUENCES FOR LIFECYCLE REPORTING

- If a swap has status 'Not reported', only NEWT action type is permitted.
- If a swap ~~is~~ has status ~~in an~~ 'O~~o~~pen'~~ state~~, certain action types are permitted as depicted in the diagram: MODI, CORR, VALU, MARU, PRTO, EROR, and TERM.
- If a swap has status~~is in a~~ 'T~~t~~erminated'~~ state~~, certain action types are permitted as depicted in the diagram: MODI, CORR, VALU, MARU, EROR, PTRO and REVI.
- If a swap has status~~is in an~~ 'e~~E~~rrored'~~ state~~, only REVI action type is permitted,
- If a swap has status~~is in an~~ 'e~~E~~xpired'~~ or matured state~~, certain action types are permitted as depicted in the diagram: MODI, CORR, EROR, REVI, TERM, VALU, MARU, PRTO.

PART 43 REPORTING: PERMITTED ACTION TYPE SEQUENCES FOR LIFECYCLE REPORTING

Similar to reporting for Part 45, lifecycle event is supported by Action type [#~~26~~37] and Event type [#~~27~~38] combinations for Part 43 reporting. The allowable action types are depicted in Figure 2.

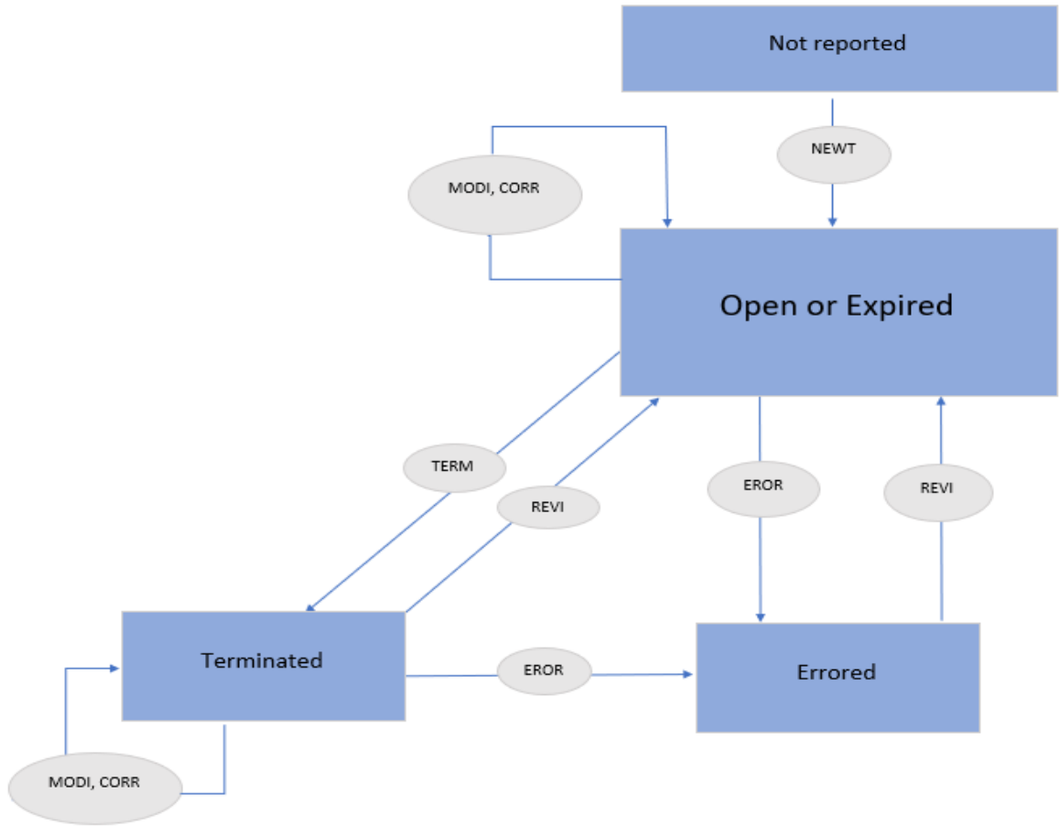


Figure 2 - Permitted Action type sequences for Part 43 Reporting

2. Examples of allowable Action type and Event type combinations

This section provides ~~15~~ 16 examples of different Action type and Event type combinations for transaction reporting and daily end-of-day reporting. The examples are for **illustration purposes only** and are not an exhaustive list of all possible swap lifecycle events. They 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~~ 14 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~~ 15 and ~~15~~ 16 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 - Back reporting of corrections to expired/terminated/matured swaps

Example 15 - Daily Valuation reporting (Action type = VALU)

Example 16 - Daily Collateral and margin reporting (Action type = MARU)

Sample scenarios for transaction reporting for life cycle events

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

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

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

Submission 2: A mutually agreed change to the notional amount is reported as Modify-Trade (MODI-TRAD) with [Amendment indicator] = 'True'. This is an amendment.

Submission 3: A missing information, 'Other payment type', is reported as Modify-Trade (MODI-TRAD) combination with [Amendment indicator] = 'False'. This is an update.

Submission 4: A misreported information in 'Other payment type' from previous submission is corrected from "UWIN" to "UFRO" in this submission and reported with [Action type] = 'CORR' without an event type. This is a correction.

Row	Action type [#~~26~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Other payment type [#~~57~~81]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		2018-04-01T14:15:36Z		LEI1RPT0001AAAA		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD001		2018-04-01T14:18:36Z
2	MODI	TRAD	True	2018-04-02T10:22:10Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD002	ABCD001	2018-04-02T10:25:10Z
3	MODI	TRAD	False	2018-04-03T15:01:02Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	UWIN	*Not Disseminated*		
4	CORR			2018-04-04T17:20:30Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	UFRO	ABCD003	ABCD001	2018-04-04T17:24:30Z

Table 7 – 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-TRAD) 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		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 8 - 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-TRAD) combination.

Submission 2: The previously reported transaction is terminated and is reported as Terminate-Early termination (TERM-ETRM) 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 [#2637]	Event type [#2738]	Amendment indicator [#2839]	Event timestamp [#3041]	Event identifier [#2940]	Unique transaction identifier (UTI) [#103152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#104150]	Notional amount [#3143]	Execution timestamp [#96143]	Counterparty 1 (reporting counterparty) [#1315]	Counterparty 2 [#1417]	Expiration date [#95142]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		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	ETRM		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 9 – Reporting of transaction terminated prior to the expiration or maturity date

Example 4 - Full novation

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

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

Submission 3: A new transaction is reported as New-Novation (NEWT-NOVA) 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 [#2637]	Event type [#2738]	Amendment indicator [#2839]	Event timestamp [#3041]	Event identifier [#2940]	Unique transaction identifier (UTI) [#103152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#104150]	Notional amount [#3143]	Execution timestamp [#96143]	Counterparty 1 (reporting counterparty) [#1315]	Counterparty 2 [#1417]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		2018-04-01T14:15:36Z		LEI1RPT0001CCCC		13000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD008		2018-04-01T14:20:36Z
2	TERM	NOVA		2018-04-03T13:00:00Z		LEI1RPT0001CCCC		13000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD009	ABCD008	2018-04-03T13:05:00Z
3	NEWT	NOVA		2018-04-03T13:00:00Z		LEI3RPT0003CCCC	LEI1RPT0001CCCC	13000	2018-04-03T13:00:00Z	LEI1RPT0003	LEI2CP0002	ABCD010		2018-04-03T13:05:00Z

Table 10 - Reporting of Full Novation transaction

Example 5 - Partial novation

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

Submission 1: A new transaction is reported with the unique transaction identifier, LEI1RPT0001DDDD as New-Trade (NEWT-TRAD) 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-NOVA) 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-NOVA) 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 [#2637]	Event type [#2738]	Amendment indicator [#2839]	Event timestamp [#3041]	Event identifier [#2940]	Unique transaction identifier (UTI) [#103152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#104150]	Notional amount [#3143]	Execution timestamp [#96143]	Counterparty 1 (reporting counterparty) [#1315]	Counterparty 2 [#1417]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		2018-04-01T12:10:10Z		LEI1RPT0001DDDD		13000	2018-04-01T12:10:10Z	LEI1RPT0001	LEI2CP0002	ABCD011		2018-04-01T12:12:10Z
2	MODI	NOVA	True	2018-04-04T14:00:10Z		LEI1RPT0001DDDD		8000	2018-04-01T12:10:10Z	LEI1RPT0001	LEI2CP0002	ABCD012	ABCD011	2018-04-04T14:07:10Z
3	NEWT	NOVA		2018-04-04T14:00:10Z		LEI3RPT0003DDDD	LEI1RPT0001DDDD	5000	2018-04-04T14:00:10Z	LEI3RPT0003	LEI2CP0002	ABCD013		2018-04-04T14:07:10Z

Table 11 - 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-TRAD) 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Cleared [#1]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		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 12 - 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-TRAD) 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		2018-04-01T14:15:36Z		LEI1RPT0001EEE		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD016		2018-04-01T14:20:36Z
2	NEWT	TRAD		2018-04-01T14:20:36Z		LEI1RPT0001FFF		6000	2018-04-01T14:20:36Z	LEI1RPT0001	LEI2CP0002	ABCD017		2018-04-01T14:22:36Z
3	NEWT	TRAD		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*		

Table 13 - 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-TRAD) 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Expiration date [#~~95~~142]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		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 14 - 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-TRAD) 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Expiration date [#~~95~~142]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		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 15 - Reporting of Partially Exercised Option transaction

Example 10 - Exercise (Cancellable option)

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

Submission 1: A new transaction for a cancellable option ([Embedded option type] = 'CANC') transaction is reported with the unique transaction identifier, LEI1RPT0001JJJJ, as New-Trade (NEWT-TRAD) 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI)	Prior UTI (for one-to-one and one-to-many relations	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting	Counterparty 2 [#~~14~~17]	Embedded option type	Dissemination identifier [#D1]	Original dissemination identifier	Dissemination timestamp [#D3]

						[#~~103~~152]	between transactions) [#~~101~~150]			counterparty) [#~~13~~15]		[#~~86~~122]		[#D2]	
1	NEWT	TRAD		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 16 - 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-TRAD) 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Allocation indicator [#~~91~~137]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		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 17 - 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[133]) 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-TRAD) 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-CREV) combination with [Amendment indicator] = 'True'. The [Event identifier] is reported to identify the credit event that triggered this change to the transaction.

Row	Action type [#~~26~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		2018-04-01T14:15:36Z		LEI1RPT0001LLL		20000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	ABCD019		2018-04-01T14:18:36Z
2	NEWT	TRAD		2018-04-01T15:01:30Z		LEI1RPT0001MMM		18000	2018-04-01T15:01:30Z	LEI1RPT0001	LEI2CP0002	ABCD020		2018-04-01T15:05:30Z
3	MODI	CREV	True	2018-12-12T15:01:02Z	LEI+EVENT_ID[134]	LEI1RPT0001LLL		20000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	DEFAU01	ABCD019	2018-12-12T15:02:02Z
4	MODI	CREV	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 18 - Reporting of Credit Event

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

[134] 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.

Example 13 - Transfer transaction from one SDR to another SDR

The first table, Table 19 - 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 20 - 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] = 'PTNG' 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] = 'PTNG'. 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~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	New SDR identifier [#~~105~~154]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		2018-04-01T14:15:36Z		LEI1RPT0001AAAA		10000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD027		2018-04-01T14:17:36Z
2	MODI	TRAD	True	2018-04-02T10:22:10Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002		ABCD028	ABCD027	2018-04-02T10:26:10Z
3	PRTO	PTNG		2018-10-01T17:00:00Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	LEISDR2	*Not Disseminated*		

Table 19~~20~~ - Reporting of transferred transaction to the old SDR

Row	Action type [#~~26~~37]	Event type [#~~27~~38]	Amendment indicator [#~~28~~39]	Event timestamp [#~~30~~41]	Event identifier [#~~29~~40]	Unique transaction identifier (UTI) [#~~103~~152]	Prior UTI (for one-to-one and one-to-many relations between transactions) [#~~101~~150]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]	New SDR identifier [#~~105~~154]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
4	NEWT	PTNG		2018-10-01T17:00:00Z		LEI1RPT0001AAAA		9000	2018-04-01T14:15:36Z	LEI1RPT0001	LEI2CP0002	LEISDR2	*Not Disseminated*		

Table 20 - Reporting of transferred transaction to the new SDR

Example 14 - Back reporting of corrections to expired/terminated/matured swaps

This example illustrates how to report corrections to a swap that is no longer open/live.

Submission 1: A new transaction is reported with the unique swap identifier (USI), LEI1RPT0001AAAA, as New-Trade (NEWT-TRAD) combination in 2018-04-01. The swap has since expired on 2018-12-31 and no longer open/live.

Submission 2a: A misreported information in [Package indicator] from previous submission is corrected from 'False' to 'True' on 2023-05-15 using [Action type] = 'CORR' even though the swap expired/matured on 2018-12-31. The resulting swap remains expired.

Submission 2b: Alternatively, if a swap was reported long time ago and the associated USI is no longer in the SDR's system, the reporting counterparty may submit using New-Update (NEWT-UPDT) combination by linking the new UTI with the original USI in [Prior USI] field. The resulting swap remains expired. Please note that the original execution timestamp is retained.

Row	Action type [#37]	Event type [#38]	Amendment indicator [#39]	Event timestamp [#41]	Execution timestamp [#143]	Prior USI (for one-to-one and one-to-many relations between transactions) [#149]	Unique swap identifier (USI) [#151]	Unique transaction identifier (UTI)[#152]	Package indicator [#69]	Effective date [#141]	Expiration date [#142]	Reporting timestamp [#144]	Counterparty 1 (reporting counterparty) [#15]	Counterparty 2 [#17]	Dissemination identifier [#D1]	Original dissemination identifier [#D2]	Dissemination timestamp [#D3]
1	NEWT	TRAD		2018-04-01T14:15:36Z	2018-04-01T14:15:36Z		LEI1RPT0001AAAA		False	2018-04-01	2018-12-31	2018-04-01T17:59:00Z	LEI1RPT0001	LEI2CP0002	ABCD001		2018-04-01T14:18:36Z
2a	CORR			2023-05-15T17:00:00Z	2018-04-01T14:15:36Z		LEI1RPT0001AAAA		True	2018-04-01	2018-12-31	2023-05-15T17:05:00Z	LEI1RPT0001	LEI2CP0002			
Or																	
2b	NEWT	UPDT		2023-05-15T17:00:00Z	2018-04-01T14:15:36Z	LEI1RPT0001AAAA		LEIRPT0001CCCC	True	2018-04-01	2018-12-31	2023-05-15T17:05:00Z	LEI1RPT0001	LEI2CP0002			

Table 21 – Reporting of corrections to an expired swap

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

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

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

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

Row	Action type [#~~26~~37]	Event type [#~~27~~38]	Event timestamp [#~~30~~41]	Unique transaction identifier (UTI) [#~~103~~152]	Initial margin collateral portfolio code [#~~116~~165]	Variation margin collateral portfolio code [#~~124~~173]	Notional amount [#~~31~~43]	Execution timestamp [#~~96~~143]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]
1	NEWT	TRAD	2019-04-01T10:15:10Z	LEI1RPT0001OOOO	PORT001	VM- PORT001	10000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI2CP0002
2	NEWT	TRAD	2019-04-01T10:15:10Z	LEI1RPT0001PPPP	PORT001	VM- PORT001	12000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI2CP0002
3	NEWT	TRAD	2019-04-01T10:15:10Z	LEI1RPT0001QQQQ	TRANSACTIONLEVEL	TRANSACTIONLEVEL	13000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI3CP0003
4	NEWT	TRAD	2019-04-01T10:15:10Z	LEI1RPT0001RRRR	TRANSACTIONLEVEL	NOTAPPLICABLE	14000	2019-04-01T10:15:10Z	LEI1RPT0001	LEI3CP0003

Table ~~22~~21 - Reporting Transactions with Portfolio Codes

Example ~~14~~ 15 - Daily Valuation reporting (Action type = VALU)

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

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

Row	Action type [#~~26~~37]	Unique transaction identifier (UTI) [#~~103~~152]	Initial margin collateral portfolio code [#~~116~~165]	Variation margin collateral portfolio code [#~~124~~173]	Valuation amount [#~~110~~159]	Valuation currency [#~~111~~160]	Valuation method [#~~112~~161]	Valuation timestamp [#~~113~~162]	Counterparty 1 (reporting counterparty) [#~~13~~15]	Counterparty 2 [#~~14~~17]
1	VALU	LEI1RPT0001OOOO	PORT001	VM- PORT001	11000	USD	MTMA	2019-05-02T23:59:59Z	LEI1RPT0001	LEI2CP0002
2	VALU	LEI1RPT0001PPPP	PORT001	VM- PORT001	5000	USD	MTMA	2019-05-02T23:59:59Z	LEI1RPT0001	LEI2CP0002
3	VALU	LEI1RPT0001QQQQ	TRANSACTIONLEVEL	TRANSACTIONLEVEL	2500	USD	MTMO	2019-05-02T23:59:59Z	LEI1RPT0001	LEI3CP0003
4	VALU	LEI1RPT0001RRRR	TRANSACTIONLEVEL	NOTAPPLICABLE	3750	USD	MTMO	2019-05-02T23:59:59Z	LEI1RPT0001	LEI3CP0003

Table 23 - Reporting End of Day for Valuation

Example ~~15~~ 16 - Daily Collateral and margin reporting (Action type = MARU)

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] = 'MARU'. The two transactions in *Table 5 - 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 5 - 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] = 'MARU', and [Collateral portfolio code] = 'TRANSACTIONLEVEL'.

Row	Action Type [#~~26~~37]	Unique transaction identifier (UTI) [#~~103~~152]	Collateralisation category [#~~115~~164]	Initial margin collateral portfolio code [#~~116~~165]	Variation margin collateral portfolio code [#~~124~~173]	Initial margin collected (post-haircut) [#~~121~~170]	Initial margin collected (pre-haircut) [#~~122~~171]	Currency of initial margin collected [#~~123~~172]	Variation margin collected (pre-haircut) [#~~127~~176]	Currency of Variation margin collected [#~~128~~177]	Counterparty 1 [#~~13~~15]	Counterparty 2 [#~~14~~17]
1	MARU	{blank}	FLCL	PORT001	VM- PORT001	100000	160000	USD	100000	USD	LEI1RPT0001	LEI2CP0002
2	MARU	LEI1RPT0001QQQQ	FLCL	TRANSACTIONLEVEL	TRANSACTIONLEVEL	100000	160000	USD	100000	USD	LEI1RPT0001	LEI3CP0003
3	MARU	LEI1RPT0001RRRR	FLCL	TRANSACTIONLEVEL	TRANSACTIONLEVEL	50000	55000	USD	0	USD	LEI1RPT0001	LEI3CP0003

Table 24 - Reporting Daily End of Day Collateral and Margin

G. Part 45 and UPI reporting related to UPI 'Other' and custom baskets

Example 1: UPI Example for 'Other' (hypothetical)[135]

A swap will result in cash payments based on the NYSE Arca Global Airline Index. The ticker for the index is 'AXGAL'. The index is not currently in the UPI service provider's database and requires a market participant to submit the value of 'Other' to obtain a UPI.

UPI service provider description for public dissemination[136]: EQ/Swap idx Pr OTHER

Data element	Reported to UPI service provider[137]	Reported to SDR
Asset class	Equity	
Instrument type	Swap	
Product	Price_Return_Basic_Performance_Single_Index	
Delivery type	Cash	
Return or payout trigger	Price	
Underlier ID	Other	
Underlier ID source	Other	
Underlier ID – Other		AXGAL
Underlier ID – Other source		NYSE

Example 2: UPI Example for Custom Baskets

A swap will result in cash payments based on a custom equity basket consisting of 10,000 shares of Deutsche Bank AG (ISIN DE0005140008), 5,000 shares of BNP Paribas S.A. (ISIN FR0000131104) and 7,500 shares of ABN AMRO Group N.V. (ISIN NL0011540547).[138] The party having LEI 123456789ABCDEFGHIJK has assigned the code 123XYZ to identify the basket.

UPI service provider description for public dissemination[139]: EQ/Swaps Bskt Tot Rtn

Data element	Reported to UPI service provider[140]	Reported to SDR
Asset class	Equity	
Instrument type	Swap	
Product	Price_Return_Basic_Performance_Basket	

[135] The use of 'Other' for reporting will be monitored by CFTC staff who will notify the UPI service provider should such cases occur.
[136] The actual UPI service provider description may differ
[137] The actual values and format reported to the UPI service provider may differ
[138] Registrants report swaps on non-US equities under Part 45
[139] The actual UPI service provider description may differ
[140] The actual values and format reported to the UPI service provider may differ

Delivery type	Cash	
Return or payout trigger	Total Return	
Custom basket code		123456789ABCDEFGHIJK123XYZ
Basket constituent identifier		DE0005140008, FR0000131104, NL0011540547
Basket constituent identifier source		ISIN, ISIN, ISIN
Basket constituent number of units		10000, 5000, 7500
Basket constituent unit of measure		SHAS, SHAS, SHAS

H. Part 43 and 45 UPI reporting workflows for commodities

This section presents different use cases for retrieving/creating a UPI for commodity-related products and the relevant Part 45 reporting fields in their relation to Part 43 geographic masking requirements. Some of these cases may be hypothetical.

43.4(c)(4)(ii) lists the following as requiring "the actual underlying asset(s) shall be publicly disseminated":

> (A) Any publicly reportable swap transaction that references one of the contracts described in Appendix B to this part;
>
> (B) Any publicly reportable swap transaction that is economically related to one of the contracts described in Appendix B of this part; or
>
> (C) Any publicly reportable swap transaction executed on or pursuant to the rules of a swap execution facility or designated contract market.

In order to preserve Part 43 geographic masking requirements for underliers that do not fall within criteria A, B, or C, market participants will submit the appropriate Geographic Region from Part 43 Appendix E to the Derivatives Service Bureau (DSB) to receive a UPI code to be used for public dissemination. Market participants would also submit the actual underlier to DSB to receive a UPI code to be used for Part 45 reporting. In cases where DSB does not support the actual underlier, market participants would submit to DSB the value of 'OTHER" for the Underlier ID to receive a UPI code, and the actual underlier and related information would be submitted along with the UPI code to an SDR using the following proposed Part 45 fields as needed:

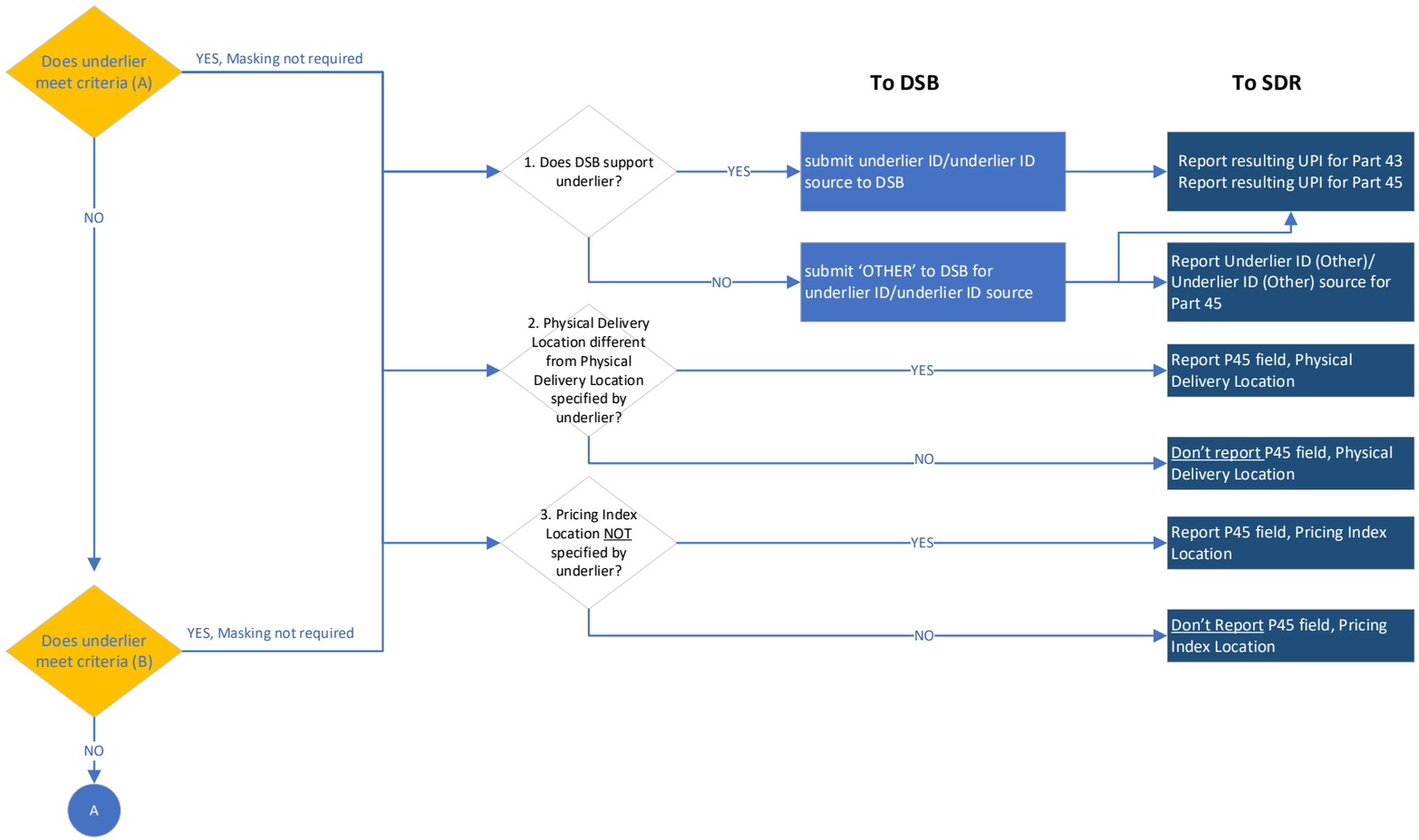
- Physical delivery location [#124]
- Pricing index location [#125]
- Underlier ID (Other) [#126]
- Underlier ID (Other) source [#127]

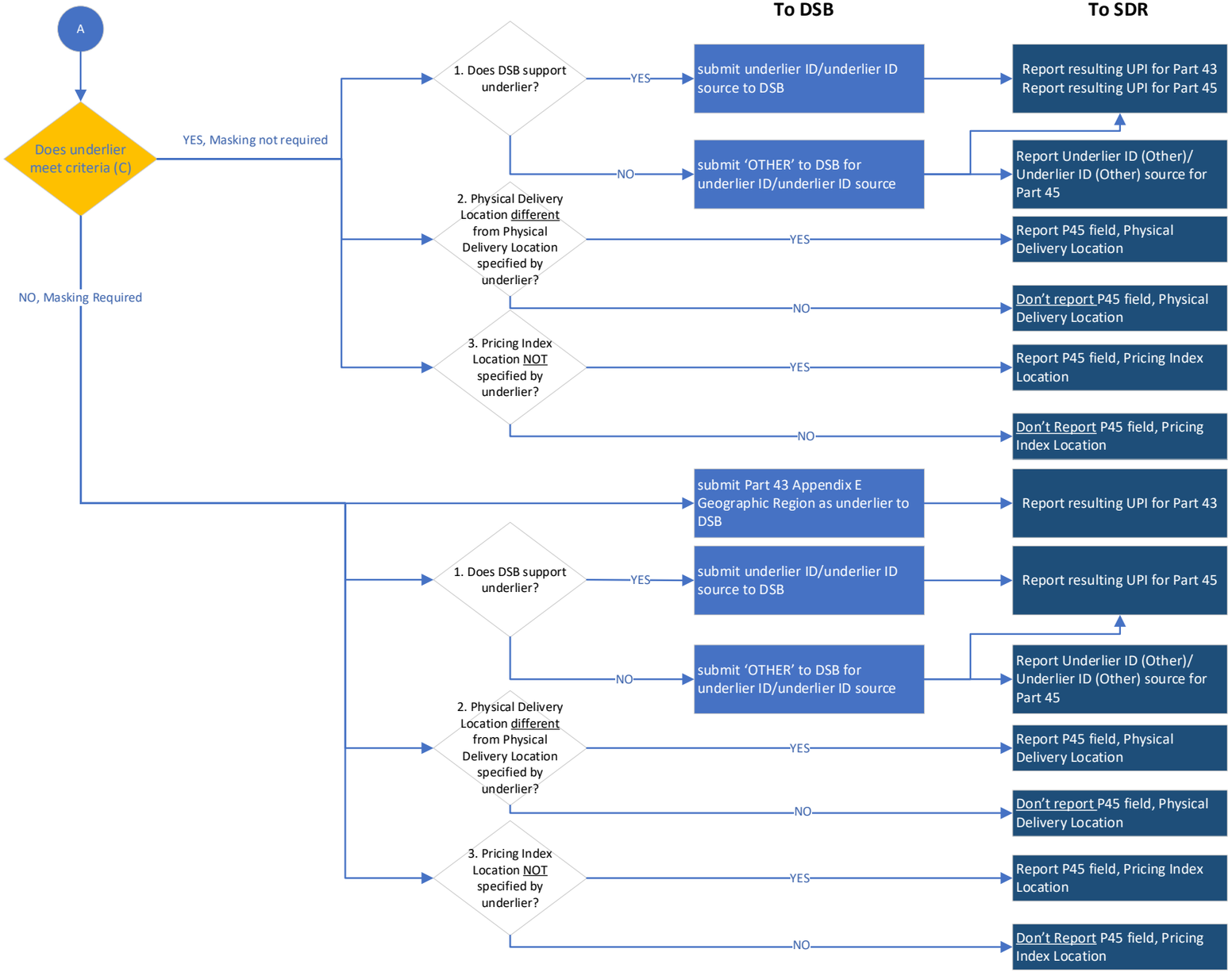
Fields Physical delivery location [#124] and Pricing index location [#125] would also be submitted for Part 45 if these values could not be derived from the UPI, or the fields Underlier ID (Other) [#126] and Underlier ID (Other) source [#127].

Reporting Flow Chart

43.4(c)(4)(ii) lists the following as requiring "the actual underlying asset(s) shall be publicly disseminated":
(A) Any publicly reportable swap transaction that references one of the contracts described in appendix B to this part;
(B) Any publicly reportable swap transaction that is economically related to one of the contracts described in appendix B of this part; or
(C) Any publicly reportable swap transaction executed on or pursuant to the rules of a swap execution facility or designated contract market.

Does the underlier meet criteria (A), (B, (C), or none of the above?




To DSB
To SDR
A
Does underlier meet criteria (C)
YES, Masking not required
NO, Masking Required
1. Does DSB support underlier?
YES
submit underlier ID/underlier ID source to DSB
Report resulting UPI for Part 43
Report resulting UPI for Part 45
NO
submit 'OTHER' to DSB for underlier ID/underlier ID source
Report Underlier ID (Other)/ Underlier ID (Other) source for Part 45
2. Physical Delivery Location different from Physical Delivery Location specified by underlier?
YES
Report P45 field, Physical Delivery Location
NO
Don't report P45 field, Physical Delivery Location
3. Pricing Index Location NOT specified by underlier?
YES
Report P45 field, Pricing Index Location
NO
Don't Report P45 field, Pricing Index Location
submit Part 43 Appendix E Geographic Region as underlier to DSB
Report resulting UPI for Part 43
1. Does DSB support underlier?
YES
submit underlier ID/underlier ID source to DSB
Report resulting UPI for Part 45
NO
submit 'OTHER' to DSB for underlier ID/underlier ID source
Report Underlier ID (Other)/ Underlier ID (Other) source for Part 45
2. Physical Delivery Location different from Physical Delivery Location specified by underlier?
YES
Report P45 field, Physical Delivery Location
NO
Don't report P45 field, Physical Delivery Location
3. Pricing Index Location NOT specified by underlier?
YES
Report P45 field, Pricing Index Location
NO
Don't Report P45 field, Pricing Index Location

Use Case 1: Option on NYMEX WTI (traded on SEF or off facility).

NYMEX WTI is listed in Part 43 Appendix B as *New York Mercantile Exchange Light Sweet Crude Oil.* This meets requirement A. No geographic masking is required and the underlier is supported by DSB

Meets 43.4(c)(4)(ii)(A) ?	**Yes**
Meets 43.4(c)(4)(ii)(B) ?	**Yes**
Meets 43.4(c)(4)(ii)(C) ?	**Yes, if traded on SEF**
Geographic masking required?	**No**
Separate UPI required for Public Dissemination?	**No**
Underlier supported by DSB?	**Yes**
Populate Underlier ID (Other) ?	**No**
Populate Underlier ID (Other) Source	**No**
Populate Physical Delivery Location?	**No**
Populate Pricing Index Location?	**No**

The market participant would submit the ISDA Commodity Reference Price (CRP) of *OIL-WTI-NYMEX* to DSB to identify the underlier along with other data describing the product.

The ISDA CRP definition for *OIL-WTI-NYMEX* states that it:

> means that the price for a Pricing Date will be that day's Specified Price per barrel of West Texas Intermediate light sweet crude oil on the NYMEX of the Futures Contract for the Delivery Date, stated in U.S. Dollars, as made public by the NYMEX on that Pricing Date.

The specification for the NYMEX WTI Futures contract states the delivery location as

> any pipeline or storage facility in Cushing, Oklahoma with pipeline access to Enterprise, Cushing storage, Enbridge, Cushing storage or Plains, Cushing storage.

The corresponding UPI Reference Data would look something like the following (No difference between Part 43 and 45):

Attribute	**Part 43 UPI Record**	**Part 45 UPI Record**
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI

Template Version	1	1
Reference Rate	OIL-WTI-NYMEX	OIL-WTI-NYMEX
Base Product	NRGY	NRGY
Sub Product	OILP	OILP
Additional Sub Product	WTIO	WTIO
Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT998	QZMK5K7DT998
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTJDVP	HTJDVP
Short Name	CO/O NRGY WTIO Put	CO/O NRGY WTIO Put
Underlier Name	OIL-WTI-NYMEX	OIL-WTI-NYMEX
Underlying Asset Type	Energy	Energy
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

Because the Pricing Index Location and Physical Delivery Location can be derived from the UPI data, only the UPI code (QZMK5K7DT998) needs to be submitted for Part 45. Because geographic masking is not required, the same UPI code would be submitted for Part 43.

Use Case 2: SEF Traded Option on CME Lumber.

CME Lumber is not listed in Part 43 Appendix B, but in this case the product is traded on a SEF. SEF traded swaps meet requirement C. No geographic masking is required and the underlier is supported by DSB

Meets 43.4(c)(4)(ii)(A) ?	**No**
Meets 43.4(c)(4)(ii)(B) ?	**No**
Meets 43.4(c)(4)(ii)(C) ?	**Yes**
Geographic masking required?	**No**
Separate UPI required for Public Dissemination?	**No**
Underlier supported by DSB?	**Yes**
Populate Underlier ID (Other) ?	**No**
Populate Underlier ID (Other) Source	**No**
Populate Physical Delivery Location?	**No**
Populate Pricing Index Location?	**No**

The market participant would submit the ISDA Commodity Reference Price (CRP) of *LUMBER-CME* to DSB to identify the underlier along with other data describing the product.

The ISDA CRP definition for *LUMBER-CME* states that it:

> means that the price for a Pricing Date will be that day's Specified Price per thousand board feet (mbf) of deliverable grade random length lumber on the Delivery Date, stated in U.S. Dollars, as made public by the CME and displayed on Reuters Screen page "0#LB:" on that Pricing Date.

The specification for the CME Lumber Futures contract states the delivery location as

> Physical delivery of lumber takes place in the Chicago Switching District, which is accessible from both western and eastern sawmills.

The corresponding UPI Reference Data would look something like the following (No difference between Part 43 and 45):

Attribute	**Part 43 UPI Record**	**Part 45 UPI Record**
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI

Template Version	1	1
Reference Rate	LUMBER-CME	LUMBER-CME
Base Product	AGRI	AGRI
Sub Product	FRST	FRST
Additional Sub Product		
Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT098	QZMK5K7DT098
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTADVP	HTADVP
Short Name	CO/O AGRI Put	CO/O AGRI Put
Underlier Name	LUMBER-CME	LUMBER-CME
Underlying Asset Type	Agriculture	Agriculture
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

Because the Pricing Index Location and Physical Delivery Location can be derived from the UPI data, only the UPI code (QZMK5K7DT098) needs to be submitted for Part 45. Because geographic masking is not required the same UPI code would be submitted for Part 43

Use Case 3: Off-Facility Traded Option on CME Lumber.

CME Lumber is not listed in Part 43 Appendix B, and in this case the product is traded Off-Facility. Geographic masking is required.

Meets 43.4(c)(4)(ii)(A) ?	**No**
Meets 43.4(c)(4)(ii)(B) ?	**No**
Meets 43.4(c)(4)(ii)(C) ?	**No**
Geographic masking required?	**Yes**
Separate UPI required for Public Dissemination?	**Yes**
Underlier supported by DSB?	**Yes**
Populate Underlier ID (Other) ?	**No**
Populate Underlier ID (Other) Source	**No**
Populate Physical Delivery Location?	**No**
Populate Pricing Index Location?	**No**

Market participants would submit the Geographic Region *Other Commodity Region 5* from Part 43 Appendix E to DSB to identify the underlier along with other data describing the product to DSB to receive a UPI code for Part 43 reporting.

The market participant would also submit the ISDA Commodity Reference Price (CRP) of LUMBER-CME to DSB to identify the underlier along with other data describing the product to receive a UPI for Part 45 reporting.

The corresponding UPI Reference Data would look something like the following (Part 43 data uses masked value):

Attribute	**Part 43 UPI record**	**Part 45 UPI record**
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI
Template Version	1	1
Reference Rate	Other Commodity Region 5	LUMBER-CME
Base Product	AGRI	AGRI

Sub Product	FRST	FRST
Additional Sub Product		
Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT198	QZMK5K7DT098
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTADVP	HTADVP
Short Name	CO/O AGRI Put	CO/O AGRI Put
Underlier Name	Other Commodity Region 5	LUMBER-CME
Underlying Asset Type	Agriculture	Agriculture
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

Reporting parties would submit the UPI code (QZMK5K7DT198) for Part 43 reporting and UPI code (QZMK5K7DT098) for Part 45 reporting.

Use Case 4: SEF Traded Option on NYMEX LOOP Gulf Coast Sour Crude Oil.

NYMEX LOOP Gulf Coast Sour Crude Oil is not listed in Part 43 Appendix B, but in this case the product is traded on a SEF. SEF traded swaps meet requirement C. No geographic masking is required, but the underlier is not supported by DSB.

Meets 43.4(c)(4)(ii)(A) ?	**No**
Meets 43.4(c)(4)(ii)(B) ?	**No**
Meets 43.4(c)(4)(ii)(C) ?	**Yes**
Geographic masking required?	**No**
Separate UPI required for Public Dissemination?	**No**
Underlier supported by DSB?	**No**
Populate Underlier ID (Other) ?	**Yes**
Populate Underlier ID (Other) Source	**Yes**
Populate Physical Delivery Location?	**No**
Populate Pricing Index Location?	**No**

Market participants submit the value 'OTHER' to DSB to identify the underlier along with other data describing the product to receive a single UPI for both Part 43 and Part 45.

The corresponding UPI Reference Data would look something like the following (No difference between Part 43 and 45):

Attribute	**Part 43 UPI record**	**Part 45 UPI record**
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI
Template Version	1	1
Reference Rate	OTHER	OTHER
Base Product	NRGY	NRGY
Sub Product	OILP	OILP
Additional Sub Product		

Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT398	QZMK5K7DT398
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTJDVP	HTJDVP
Short Name	CO/O NRGY Put	CO/O NRGY Put
Underlier Name	OTHER	OTHER
Underlying Asset Type	Energy	Energy
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

Reporting parties would submit the resulting UPI code (QZMK5K7DT398) for Part 45 reporting along with Underlier ID (Other) and Underlier ID (Other) Source. Possible values for Underlier ID (Other) and Underlier ID (Other) Source could be:

Underlier ID (Other)	**Underlier ID (Other) Source**
MB	NYMEX/Globex
BMMN24	RIC

Because geographic masking is not required the same UPI code would be submitted for Part 43.

Pricing Index Location and Physical Delivery Location do not need to be submitted for Part 45 as these values can be derived from Underlier ID (Other) and Underlier ID (Other) Source.

Use Case 5: Off-facility traded Option on NYMEX LOOP Gulf Coast Sour Crude Oil.

NYMEX LOOP Gulf Coast Sour Crude Oil is not listed in Part 43 Appendix B, and in this case the product is traded Off-Facility. Geographic masking is required and underlier is not supported by DSB

Meets 43.4(c)(4)(ii)(A) ?	**No**
Meets 43.4(c)(4)(ii)(B) ?	**No**
Meets 43.4(c)(4)(ii)(C) ?	**No**
Geographic masking required?	**Yes**
Separate UPI required for Public Dissemination?	**Yes**
Underlier supported by DSB?	**No**
Populate Underlier ID (Other) ?	**Yes**
Populate Underlier ID (Other) Source	**Yes**
Populate Physical Delivery Location?	**No**
Populate Pricing Index Location?	**No**

Market participants submit the Geographic Region, PADD 3, from Part 43 Appendix E to DSB to identify the underlier along with other data describing the product to receive a UPI code for public dissemination.

Market participants submit the value 'OTHER' to DSB to identify the underlier to DSB along with other data describing the product to receive a UPI for Part 45 reporting.

The corresponding UPI Reference Data would look something like the following (Part 43 data uses masked value):

Attribute	**Part 43 record**	**Part 45 UPI record**
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI
Template Version	1	1
Reference Rate	PADD 3	OTHER
Base Product	NRGY	NRGY
Sub Product	OILP	OILP

Additional Sub Product		
Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT298	QZMK5K7DT398
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTJDVP	HTJDVP
Short Name	CO/O NRGY Put	CO/O NRGY Put
Underlier Name	PADD 3	OTHER
Underlying Asset Type	Energy	Energy
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

The UPI code (QZMK5K7DT298) referencing the Geographic Region would be submitted for Part 43 reporting. The UPI code referencing 'OTHER' (QZMK5K7DT398) along with Underlier ID (Other) and Underlier ID (Other) Source would be submitted for Part 45 reporting.

Possible values for Underlier ID (Other) and Underlier ID (Other) Source could be:

Underlier ID (Other)	**Underlier ID (Other) Source**
MB	NYMEX/Globex
BMMN24	RIC

Pricing Index Location and Physical Delivery Location do not need to be submitted for Part 45 as these values can be derived from Underlier ID (Other) and Underlier ID (Other) Source.

Use Case 6: Off-Facility traded option on platinum referencing NYMEX Platinum. Physical delivery to Catalytics Inc. in Detroit, Michigan

NYMEX Platinum is listed in Part 43 Appendix B as *New York Mercantile Exchange Platinum*. This meets requirement A. No geographic masking is required, the underlier is supported by DSB, but the delivery location differs from the NYMEX Platinum contract specification.

Meets 43.4(c)(4)(ii)(A) ?	**Yes**
Meets 43.4(c)(4)(ii)(B) ?	**No**
Meets 43.4(c)(4)(ii)(C) ?	**No**
Geographic masking required?	**No**
Separate UPI required for Public Dissemination?	**No**
Underlier supported by DSB?	**Yes**
Populate Underlier ID (Other) ?	**No**
Populate Underlier ID (Other) Source	**No**
Populate Physical Delivery Location?	**Yes**
Populate Pricing Index Location?	**No**

Market participant would submit PLATINUM-NYMEX to DSB to identify the underlier along with other data describing the product to receive a single UPI for both Part 43 and Part 45.

The corresponding UPI Reference Data would look something like the following (No difference between Part 43 and 45):

Attribute	**Part 43 UPI record**	**Part 45 UPI record**
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI
Template Version	1	1
Reference Rate	PLATINUM-NYMEX	PLATINUM-NYMEX
Base Product	METL	METL
Sub Product	PRME	PRME

Additional Sub Product	PTNM	PTNM
Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT598	QZMK5K7DT598
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTKDVP	HTKDVP
Short Name	CO/O METL PTNM Put	CO/O METL PTNM Put
Underlier Name	PLATINUM-NYMEX	PLATINUM-NYMEX
Underlying Asset Type	Energy	Energy
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

In this case the UPI Code (QZMK5K7DT598) and Physical Delivery Location = 'Catalytics Inc., Detroit, Michigan' would need to be reported to the SDR for Part 45.

Because geographic masking is not required, the same UPI code would be submitted for Part 43.

Use Case 7: Off-Facility traded option on platinum referencing the Zurich P.M. Platinum Fixing price (ISDA CRP PLATINUM_PM.FIX). Physical delivery is to Catalytics Inc. in Detroit, Michigan

The Zurich P.M. Platinum Fixing price is not listed in Part 43 Appendix B and the option is traded off-facility. Geographic masking is required. The underlier is supported by DSB, but the delivery location differs from the Zurich P.M. Fixing Price specification.

Meets 43.4(c)(4)(ii)(A) ?	**No**
Meets 43.4(c)(4)(ii)(B) ?	**No**
Meets 43.4(c)(4)(ii)(C) ?	**No**
Geographic masking required?	**Yes**
Separate UPI required for Public Dissemination?	**Yes**
Underlier supported by DSB?	**No**
Populate Underlier ID (Other) ?	**Yes**
Populate Underlier ID (Other) Source	**Yes**
Populate Physical Delivery Location?	**Yes**
Populate Pricing Index Location?	**No**

Market participant would submit the Geographic Region *Other Commodity Western Europe* from Part 43 Appendix E to DSB to identify the underlier along with other data describing the product to receive a UPI for Part 43 reporting.

The market participant would also submit the ISDA Commodity Reference Price (CRP) of PLATINUM-PM. FIX to DSB to identify the underlier along with other data describing the product to receive a UPI for Part 45 reporting.

The corresponding UPI Reference Data would look something like the following (Part 43 data uses masked value):

Attribute	Part 43 UPI Record	Part 45 UPI Record
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI
Template Version	1	1

Reference Rate	Other Commodity Western Europe	PLATINUM-PM. FIX
Base Product	METL	METL
Sub Product	PRME	PRME
Additional Sub Product	PTNM	PTNM
Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT698	QZMK5K7DT798
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTKDVP	HTKDVP
Short Name	CO/O METL PTNM Put	CO/O METL PTNM Put
Underlier Name	Other Commodity Western Europe	PLATINUM-PM. FIX
Underlying Asset Type	Energy	Energy
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

Reporting parties would submit the resulting UPI Code (QZMK5K7DT698) for Part 43 reporting.

In addition to the UPI code (QZMK5K7DT798), Physical Delivery Location = 'Catalytics Inc., Detroit, Michigan' would need to be submitted for Part 45 reporting. The Pricing Index Location does not need to be submitted for Part 45 as these values can be derived from Underlier ID (Other) and Underlier ID (Other) Source.

Use Case 8: Off-Facility traded option on Platts American GulfCoast Select (AGS) for FOB Nederland, Texas. Platts offers AGS trading for USGC, Houston, Corpus Christi and Nederland.

Platts AGS is not listed in Part 43 Appendix B and the option is traded off-facility. Geographic masking is required.

Meets 43.4(c)(4)(ii)(A) ?	**No**
Meets 43.4(c)(4)(ii)(B) ?	**No**
Meets 43.4(c)(4)(ii)(C) ?	**No**
Geographic masking required?	**Yes**
Separate UPI required for Public Dissemination?	**Yes**
Underlier supported by DSB?	**No**
Populate Underlier ID (Other) ?	**Yes**
Populate Underlier ID (Other) Source	**Yes**
Populate Physical Delivery Location?	**No**
Populate Pricing Index Location?	**Yes**

Market participants submit the Geographic Region, PADD 3, to DSB to identify the underlier along with other data describing the product to receive a UPI for Part 43 reporting.

Market participants submit the value 'OTHER' for the underlier to DSB to identify the underlier along with other data describing the product to receive a UPI for Part 45 reporting.

The corresponding UPI Reference Data would look something like the following (Part 43 data uses masked value):

Attribute	Part 43 UPI Record	Part 45 UPI Record
Asset Class	Commodities	Commodities
Instrument Type	Option	Option
Product	Option	Option
Level	UPI	UPI
Template Version	1	1
Reference Rate	PADD 3	OTHER
Base Product	NRGY	NRGY

Sub Product	OILP	OILP
Additional Sub Product		
Option Type	PUTO	PUTO
Option Exercise Style	EURO	EURO
Valuation Method or Trigger	Vanilla	Vanilla
Delivery Type	PHYS	PHYS
UPI Code	QZMK5K7DT898	QZMK5K7DT998
Status	New	New
Status Reason	<null>	<null>
Last Update Date Time	2025-05-17T03:34:52	2025-05-17T03:34:52
CFI Code	HTJDVP	HTJDVP
Short Name	CO/O NRGY Put	CO/O NRGY Put
Underlier Name	PADD 3	OTHER
Underlying Asset Type	Energy	Energy
CFI Option Style and Type	European-Put	European-Put
CFI Delivery Type	Physical	Physical

Reporting parties would submit the resulting UPI Code (QZMK5K7DT898) for Part 43 reporting.

Reporting parties would submit the resulting UPI code (QZMK5K7DT998) for Part 45 reporting along with Underlier ID (Other), Underlier ID (Other) Source and Pricing Index Location. Possible values for Underlier ID (Other) and Underlier ID (Other) Source could be:

Underlier ID (Other)	**Underlier ID (Other) Source**
Platts AGS	Platts

Value 'Nederland, TX' would be submitted for Pricing Index Location for Part 45 reporting.

4 References

~~1. Revised CDE Technical Guidance – version 2: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI), September 2021~~
~~https://www.leiroc.org/publications/gls/roc_20210922.pdf~~

1. Revised CDE Technical Guidance – version 3: Harmonisation of critical OTC derivatives data elements (other than UTI and UPI),
https://www.leiroc.org/publications/gls/roc_20230929.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
7. ANNA DSB UPI Product Definitions
https://www.anna-dsb.com/upi-product-definitions/
8. ISO 4914 Unique product identifier (UPI)
https://www.iso.org/standard/80506.html