ROC Regulatory Oversight Committee

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Harmonisation of critical OTC derivatives data elements (other than UTI and UPI)

Revised CDE Technical Guidance – version 4

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1. Introduction

In April 2018 the Committee on Payments and Market Infrastructures (CPMI) and the Board of the International Organization of Securities Commissions (IOSCO) issued a Technical Guidancefor the Harmonisation of critical OTC derivatives data elements (CDE).[1] The document (CDE Technical Guidance) provided technical guidance on the definition, format and allowable valuesof critical data elements, other than Unique Transaction Identifier (UTI) and the Unique ProductIdentifier (UPI), reported to trade repositories (TRs) and important to aggregation by authorities.[2]

In October 2019, in their "Governance Arrangements for critical OTC derivatives data elements" CPMI-IOSCO agreed that the Regulatory Oversight Committee (ROC) was, subject to some necessary adaptations to its existing governance to make it fit for purpose for CDE governance, best positioned to take on the role of the International Governance Body for CDE by mid-2020, and, in the interim, the Financial Stability Board (FSB) would have taken on the functions that are allocated to the International Governance Body.[3]

Starting in October 2020, the ROC became the International Governance Body (IGB) for the globally harmonised UTI, UPI, and CDE, following amendments to its Charter to reflect its expanded mandate.[4] Subsequently, the FSB transferred all governance and oversight responsibilities related to the harmonised derivatives identifiers and data elements to the ROC.[5]

The CDE Technical Guidance is global guidance addressed to Authorities and therefore updatesto the CDE Technical Guidance will need to be agreed by the Authorities in the ROC. Nevertheless, when reviewing the CDE Technical Guidance, the ROC apply the following key governance criteria:

Consultative change process: Stakeholders should be appropriately involved, so that they can provide insight into any new market development affecting the harmonisation of CDE and provide expertise on market practices as appropriate.

Change only as needed: Change requests for CDE should be approved on a need-only basis (eg Authorities' needs or developments in market practices) and consider the benefits and costs of such changes, to minimise any impact on relevant stakeholders.

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[1] CPMI-IOSCO, 2018 Technical Guidance on the Harmonisation of Critical Data Elements, also available on the leiroc.org website at the following link.

[2] The CPMI and IOSCO had also issued the Technical Guidance on the Harmonisation of the Unique Transaction Identifier (UTI) in February 2017 and the Technical Guidance on the Harmonisation of the Unique Product Identifier (UPI) in September 2017.

[3] CPMI-IOSCO, 2019, Governance Arrangements for critical OTC derivatives data elements (other than UTI and UPI).

[4] ROC, 2020, Press Release, The ROC becomes the International Governance Body for the Unique Transaction Identifier, Unique Product Identifier and Critical Data Elements

[5] FSB, 2020, Press Release, LEI ROC to become governance body for OTC derivatives identifiers

The ROC published version 2 of the CDE Technical Guidance in September 2021, addressing corrections and providing clarifications to specific data elements in the 2018 CPMI-IOSCO CDE Technical Guidance.[6] Version 3 of the CDE Technical Guidance was published in September 2023, and included revisions to further clarify certain existing data elements and new data elements for underlying asset and lifecycle events.[7]

Version 4 of the CDE Technical Guidance

This new version of the CDE Technical Guidance (version 4) includes certain revisions and new data elements to the September 2023 CDE Technical Guidance. These proposed revisions and additions are included to further improve the standardisation and understanding of the data.

These include:

- revisions to improve consistency and provide further clarifications
- new data elements related to dates/timestamps, counterparties, clearing, collateral/margin, and prices
- structural updates to certain existing data elements to ensure alignment with overall data framework

All proposed changes, including both revisions and new data elements, are shown as redlines in Section 2 of this document. To further assist with identification, the titles of these revised and new data elements have been highlighted in yellow through the content.

In addition, all existing schedule-related fields have been separated into their own data elements and are shown as redlines in the document. There are no revisions to the guidance for these data elements—only structural updates to the document.

[6] ROC, 2021 Technical Guidance on the Harmonisation of Critical Data Elements (v2) on leiroc.org website.
[7] ROC, 2023 Revised CDE Technical Guidance (Version 3) on leiroc.org website.

Public consultation

In developing these revisions and additions, the ROC considered the responses to the public consultation that was run between 24th October 2024 and 31st January 2025.

Generally, respondents commented on the questions, corrections and the new data elements proposed in the consultation document. In addition, some respondents commented on other existing data elements that the ROC had not proposed to amend and proposed more new data elements. Moreover, some respondents proposed removing some existing data elements outside of the potential candidates for removal list provided in the consultation document.

The ROC adopted some of the corrections and additional clarifications suggested by the respondents where appropriate for both existing and new data elements proposed in this version. Other amendments/new data elements proposed by the respondents have been deemed as substantial changes to the guidance at this stage and are not addressed in this version. These will be considered by the ROC after further discussion with the industry after version 4 is published. These can be candidates for a subsequent CDE Technical Guidance version.

Finally, the ROC took note of respondents' comments related to the removal of certain data elements, alternatives and multiple standards. The ROC plans to discuss further in the future and perform such review once all relevant jurisdictions complete their implementations of CDE.

Structure of the report

In Section 2, critical data elements are thematically grouped and for each data element a table provides the globally harmonised definition, format and allowable values. Whenever possible, the tables reference existing industry standards that have been considered to determine the harmonised definition, format and allowable values of the data element (and are agnostic from communication protocols and therefore can be implemented in any existing syntax). In Section 3, Table 1 illustrates the meaning of the formats used all through the CDE Technical Guidance. Table 2 illustrates the reporting of certain data elements in different reporting scenarios (e.g. principal and agency central clearing). Table 3 gives a non-exhaustive list of examples, for illustration, showing how each data element could be used to support authorities' data needs and to achieve the G20 goal of improving transparency, mitigating systemic risk and preventing market abuse in the global OTC derivatives markets. Table 4 maps the allowable values of the data element Day count convention to ISO 20022, FpML and FIXML values. Table 5 and Table 6 catalogues definition of each allowable value for 'Action type' and 'Event type', respectively. Table 7 demonstrates in a grid, the allowable 'Action type' and 'Event type' combinations for any reported transactions. Table 8 exhibits a diagram that provides clarifications on the allowable sequences of action types in order to avoid illogical submissions by the reporting counterparty. Table 9 and Table 10 catalogues some predefined permitted allowable values for 'Underlier ID (Other)' and 'Underlier ID (Other) source' data elements, respectively.

2. Harmonisation of critical data elements other than the UTI and UPI

2.1. Data elements related to dates and timestamps

2.1.1. ~~2.1~~ Effective date (REVISED)

Definition	Unadjusted date at which obligations under the OTC derivative transaction come into effect, as included in the confirmation. A non-exhaustive list of examples are: For credit default swaps on a credit index, effective date should be the effective date of the contract (which is usually one or two days following the execution date), not the roll date of the underlying index. For FRAs, effective date should be the effective date of the contract, not the settlement date. For options & swaptions, effective date should be the effective date of the contract, not the underlier. For IRS forward starting swaps, effective date should be the effective date of the contract, which is called the forward start date in the contract. For contracts without an effective date included in the confirmation, if reported, effective date which starts immediately should be the date part of Execution timestamp. For new contracts stemming from lifecycle events, effective date should be the effective date of the new contract.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC.
Allowable values	Any valid date.
Related data elements/dependencies between data elements	Expiration date; Early termination date.

2.1.2. ~~2.2~~ Expiration date

Definition	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.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC.
Allowable values	Any valid date.
Related data elements/dependencies between data elements	Effective date; Early termination date; Execution timestamp. Expiration date is expected to fall on or after the Execution timestamp.

2.1.3. ~~2.3~~ Early termination date

Definition	Effective date of the early termination (expiry) of the reported transaction. This data element is applicable if the termination of the transaction occurs prior to its maturity due to an ex-interim decision of a counterparty (or counterparties). Examples of early terminations (expiry) are: negotiated early termination; early termination under an optional early termination provision ("mutual put"); novation; offsetting (netting) transaction; option exercise; compression; early termination clause specified in the original contract which is a callable swap (bought embedded option); mutual credit break.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC.
Allowable values	Any valid date.
Related data elements/dependencies between data elements	Effective date; Expiration date; Execution timestamp. Early termination date (if applicable) is expected to fall on or after the Execution timestamp, and earlier than the Expiration date.

2.1.4. ~~2.4~~ Reporting timestamp

Definition	Date and time of the submission of the report as reported to the trade repository.
Existing industry standard	ISO 8601
Format	YYYY-MM-DDThh:mm:ssZ, based on UTC.
Allowable values	Any valid date/time.
Related data elements/dependencies between data elements	Execution timestamp. Reporting timestamp is expected to fall on or after the Execution timestamp.

2.1.5. ~~2.5~~ Execution timestamp

Definition	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.
Existing industry standard	ISO 8601
Format	YYYY-MM-DDThh:mm:ssZ, based on UTC. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).
Allowable values	Any valid date/time.
Related data elements/dependencies between data elements	Reporting timestamp; UTI as defined by the *CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Transaction Identifier*. Execution timestamp is expected to fall before or on the Reporting timestamp.

2.1.6. Maturity date of the underlying derivative (NEW)

Definition	Expiration date of the underlying derivative. A non-exhaustive list of examples are: For swaptions, the expiration date of the underlying swap. For OTC derivative transactions with one or more legs that reference an exchange traded future or exchange traded option, for each leg of the transaction, where applicable, it is the expiration date of the derivative referred to in that leg that is used to determine the value of the leg on each pricing date. Multiple values are allowed.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC
Allowable values	Any valid date.
Related data elements/dependencies between data elements	Effective date; Expiration date; Final contractual settlement date.

2.2. Data elements related to counterparties and beneficiaries

2.2.1. ~~2.6~~ Counterparty 1 (reporting counterparty) (REVISED)	
Definition	Identifier of the counterparty to an OTC derivative transaction who is fulfilling its reporting obligation via the report in question. In jurisdictions where both parties must report the transaction, the identifier of Counterparty 1 always identifies the reporting counterparty. In jurisdictions where digital assets alpha transactions are allowed to be executed between 2 private individuals as counterparties the natural person identifier can be reported in this data element. 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.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• 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).
Allowable values	• 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 entity assigning or maintaining the NPID, followed by a unique identifier assigned and maintained consistently by that entity for natural person(s) for regulatory reporting purpose.
Related data elements/dependencies between data elements	Direction 1; Buyer identifier; Seller identifier; Direction 2; Payer identifier; Receiver identifier; Other payment payer; Other payment receiver; Identifier of beneficiary 1: if Counterparty 1 is also beneficiary of the transaction, the identifier of the counterparty is reported in both data elements (Counterparty 1 and Beneficiary 1). Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex.

2.2.2. Counterparty 1 identifier source (NEW)

Definition	Source used to identify the Counterparty 1.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• LEID = Legal Entitiy Identifier • NPID = Natural Person Identifier, to identify persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity).
Related data elements/dependencies between data elements	Counterparty 1

2.2.3. ~~2.7~~ Counterparty 2 (REVISED)

Definition	Identifier of the second counterparty to an OTC derivative transaction. In the case of an allocated derivative transaction executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. 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.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• 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 Identifiers (PLI).
Allowable values	• 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. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Buyer ID; Seller identifier; Payer identifier; Receiver identifier; Other payment payer; Other payment receiver; Identifier of beneficiary 2: if counterparty 2 is also beneficiary of the transaction, the identifier of the counterparty is reported in both data elements (counterparty 2 and beneficiary 2). Counterparty 2 identifier type. Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex.

2.2.4. ~~2.8~~ Counterparty 2 identifier ~~type indicator~~source (REVISED)

Definition	~~Indicator of whether LEI~~Source ~~was~~ used to identify the Counterparty 2.
Existing industry standard	Not available
Format	~~Boolean~~(Char4)
Allowable values	• ~~true, for legal entities~~LEID = Legal Entity Identifier • ~~false, for natural~~ NPID = Natural Person Identifier, to identify persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity). • PLID = Privacy Law Identifier, to uniquely identify certain counterparties that, pursuant to applicable jurisdiction(s) privacy laws, are bound by a requirement to not disclose certain identifying counterparty information.
Related data elements/dependencies between data elements	Counterparty 2

2.2.5. Submitter Identifier (NEW)

Definition	Identifier of the entity submitting the OTC derivative transaction to the Trade Repository. If a third-party service provider is used to submit the data to the Trade Repository, report the identifier of the third-party service provider.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	Char(20)
Allowable values	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).
Related data elements/dependencies between data elements	Counterparty 1 (reporting counterparty); Counterparty 2.

~~2.2.5.~~2.2.6. ~~2.9~~ Beneficiary 1 (REVISED)

Definition	Identifier of the beneficiary of an OTC derivative transaction for Counterparty 1. For each transaction that is executed, this data element identifies the party that becomes subject to the rights and obligationsarising from the contract, rather than any party who executes the transaction on behalf of or otherwise represents such party. If a beneficiary is a structure such as trust or collective investment vehicle, this data element would identify the structure, rather than the entities that hold ownership interests in the structure.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• 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 Identifiers (PLI).
Allowable values	• 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. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Counterparty 1 (reporting counterparty): If beneficiary 1 is also counterparty to the transaction, identifierof the beneficiary is populated in both data elements (counterparty 1 data element and beneficiary 1 data element). Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex. Direction 1 or Buyer identifier and Seller identifier ; Direction 2 or Payer identifier and Receiver ID identifier. If the entity which is subject to the rights and obligations arising from the contract (as specified under the data element Beneficiary 1) is also the entity which has the responsibility to pay the payment streams(as specified under the data element(s) Buyer and Seller identifier or Payer and Receiver identifier), thesame identifier is used in both the Beneficiary 1 and the direction data elements (Buyer and Seller identifier or Payer and Receiver identifier).

~~2.2.6.~~2.2.7. ~~2.10~~ Beneficiary 1 ~~type indicator~~identifier source (REVISED)

Definition	~~Indicator of whether LEI~~Source~~ was~~ used to identify the beneficiary 1.
Existing industry standard	Not available
Format	~~Boolean~~Char(4)
Allowable values	• ~~true, for legal entities~~LEID = Legal Entity Identifier • ~~false, for natural~~NPID = Natural Person Identifier, to identify persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity). • PLID = Privacy Law Identifier, to uniquely identify certain counterparties that, pursuant to applicable jurisdiction(s) privacy laws, are bound by a requirement to not disclose certain identifying counterparty information.
Related data elements/dependencies between data elements	Beneficiary 1

~~2.2.7.~~2.2.8. ~~2.11~~ Beneficiary 2 (REVISED)

Definition	Identifier of the beneficiary on an OTC derivative transaction for the counterparty 2. For each transaction that is executed, this data element identifies the second party that becomes subject to the rights and obligations arising from the contract, rather than any party who executes the transaction on behalf of or otherwise represents such party. If a beneficiary is a structure such as trust or collective investment vehicle, the beneficiary identifier would identify the structure, rather than the entities that hold ownership interests in the structure.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• 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 Identifiers (PLI).
Allowable values	• 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. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Counterparty 2: If Beneficiary 2 is also counterparty to the transaction, identifier of the beneficiary is populated in both data elements (Counterparty 2 data element and Beneficiary 2 data element). Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex. Direction 1 or Buyer identifier and Seller identifier; Direction 2 or Payer identifier and Receiver identifier. If the entity which is subject to the rights and obligations arising from the contract (as specified under the data element Beneficiary 2) is also the entity which has the responsibility to pay the payment streams (as specified under the data element(s) Buyer and Seller identifier or Payer and Receiver identifier), the same identifier is used in both the Beneficiary 2 and the direction data elements (Buyer and Seller identifier or Payer and Receiver identifier).

~~2.2.8.~~2.2.9. ~~2.12~~ Beneficiary 2 ~~type indicator~~identifier source (REVISED)

Definition	~~Indicator of whether LEI~~Source ~~was~~ used to identify the beneficiary 2.
Existing industry standard	Not available
Format	~~Boolean~~(Char4)
Allowable values	• ~~true, for legal entities~~LEID = Legal Entity Identifier • ~~false, for natural~~NPID = Natural Person Identifier, to identify persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity). • PLID = Privacy Law Identifier, to uniquely identify certain counterparties that, pursuant to applicable jurisdiction(s) privacy laws, are bound by a requirement to not disclose certain identifying counterparty information.
Related data elements/dependencies between data elements	Beneficiary 2

2.3. Data Elements related to the direction of the transaction~~2.13 Direction~~

Reporting counterparties should use either:

- the element Direction 1 or Buyer identifier and Seller identifier to identify the direction of the transaction for the reporting counterparty as "Buyer" or "Seller" (model 1); or
- the element Direction 2 or Payer identifier and Receiver identifier to identify the payer and the receiver of each leg (model 2).

Reporting counterparties should NOT use both approaches, but adopt the appropriate one for the type of instrument concerned.

Model 1:

Buyer/Seller: flag or IDs

2.3.1. ~~2.13.1~~ Direction 1 or Buyer identifier and Seller identifier (REVISED)

Definition	Indicator of whether the reporting counterparty is the buyer or the seller as determined at the time of the transaction. Or Identifier of the counterparty that is the buyer and the counterparty that is the seller, as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) • most options and option-like contracts including swaptions, caps and floors • credit default swaps (buyer/seller of protection) • variance, volatility and correlation swaps • contracts for difference and spreadbets This data element is not applicable to instrument types covered by data elements Direction 2 or by Payer identifier and Receiver identifier.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• Char(4) Or • 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 Identifiers (PLI).
Allowable values	• BYER = buyer • SLLR = seller Or • 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. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Counterparty 1 (reporting counterparty); Counterparty 2.

Model 2: For each leg, the payer and the receiver would be identified. Moreover to each leg a set of data elements would be associated, some of which might be populated only for specific leg types.

A non-exhaustive list of data elements associated to both payer and receiver of each leg for interest rate swaps would be:

- Payer
- Receiver
- Notional amount
- Notional currency
- Fixed rate (not applicable for floating legs)
- Underlier ID[8] for the floating rate index (not applicable for fixed legs as defined within the ISO 4914 UPI reference data elements)
- Spread (not applicable for fixed legs)
- Payment frequency period
- Payment frequency period multiplier
- Day count convention

Payer/Receiver: flag or IDs

2.3.2. ~~2.13.2~~ Direction 2 or Payer identifier and Receiver identifier (REVISED)	
Definition	Indicator of whether the reporting counterparty is the payer or the receiver of the leg as determined at the time of the transaction. Or Identifier of the counterparty of the payer leg and the counterparty of the receiver leg as determined at the time of the transaction. A non-exhaustive list of examples of instruments for which this data element could apply are: • most swaps and swap-like contracts including interest rate swaps, credit total return swaps, and equity swaps (except for credit default swaps, variance, volatility, and correlation swaps) • foreign exchange swaps, forwards, non-deliverable forwards This data element is not applicable to instrument types covered by data elements Direction 1 or Buyer identifier and Seller identifier.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• Char(4) or • 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 Identifiers (PLI).

[8] Throughout this technical guidance, references to "Underlier ID" should be in line with the Underlier ID within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider or in line with an identifier that would be reported as an Underlier ID (Other) where the UPI Underlier ID would be 'OTHER'.

Allowable values	• MAKE = payer (for each leg) • TAKE = receiver (for each leg) Or • 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 perthe 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. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Counterparty 1 (reporting counterparty); Counterparty 2.

2.4. Data elements related to clearing, trading, confirmation and settlement

2.4.1. ~~2.14~~ Cleared

Definition	Indicator of whether the transaction has been cleared, or is intended to be cleared, by a central counterparty.
Existing industry standard	Not available
Format	Char(1)
Allowable values	• Y = yes, centrally cleared, for beta and gamma transactions. • N = no, not centrally cleared. • I = intent to clear, for alpha transactions that are planned to be submitted to clearing.
Related data elements/dependencies between data elements	Central counterparty; Clearing member. Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex.

2.4.2. ~~2.15~~ Central counterparty

Definition	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").
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	Char(20)
Allowable values	LEI code that is included in the LEI data as published by the Global LEI Foundation (GLEIF, www.gleif.org/).
Related data elements/dependencies between data elements	Cleared; Counterparty 1 (reporting counterparty) and Counterparty 2: the identifier of the Central counterparty is reported in both data elements (Counterparty and Central counterparty). Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex.

2.4.3. ~~2.16~~ Clearing member (REVISED)

Definition	Identifier of the clearing member through which a derivative transaction was cleared at a central counterparty. In jurisdictions where clearing members are individuals that only clear digital assets derivative transactions for themselves the natural person identifier can be reported in this data element. This data element is applicable to cleared transactions under both the agency clearing model and the principal clearing model • In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both transactions resulting from clearing: (i) in the transaction between the 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").
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• 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 Identifiers (PLI).
Allowable values	• 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 entity assigning or maintaining the NPID, followed by a unique identifier assigned and maintained consistently by that entity for natural person(s) for regulatory reporting purpose. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Cleared; Counterparty 1 (reporting counterparty); Counterparty 2: if the clearing member is a counterparty to the transaction (principal clearing model), the identifier of the clearing member is reported in both data elements (Counterparty and Clearing member). Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex.

2.4.4. Clearing member identifier source (NEW)

Definition	Source used to identify the Clearing member.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• LEID = Legal Entity Identifier • NPID = Natural Person Identifier, to identify persons who are acting as private individuals (not eligible for an LEI per the ROC Statement - Individuals Acting in a Business Capacity). • PLID = Privacy Law Identifier, to uniquely identify certain counterparties that, pursuant to applicable jurisdiction(s) privacy laws, are bound by a requirement to not disclose certain identifying counterparty information.
Related data elements/dependencies between data elements	Clearing member

~~2.4.4.~~2.4.5. ~~2.17~~ Platform identifier

Definition	Identifier of the trading facility (eg exchange, multilateral trading facility, swap execution facility) on which the transaction was executed.
Existing industry standard	ISO 10383 Segment Market Identifier Code (MIC)
Format	Char(4)
Allowable values	ISO 10383 segment MIC code. If no trading facility was involved in the transaction: • XOFF, for transactions in listed instruments • XXXX, for transactions in instruments that are not listed in any venue • BILT, if the reporting counterparty cannot determine whether the instrument is listed or not, as per jurisdictional requirements.
Related data elements/dependencies between data elements	

~~2.4.5.~~2.4.6. ~~2.18~~ Confirmed

Definition	For new reportable transactions (as defined by the *CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Transaction Identifier*), whether the legally binding terms of an OTC derivatives contract were documented and agreed upon (confirmed) or not (unconfirmed). If documented and agreed, whether such confirmation was done: • via a shared confirmation facility or platform, or a private/bilateral electronic system (electronic); • via a human-readable written document, such as fax, paper or manually processed e-mails (non-electronic).
Existing industry standard	ISO 20022: SecuritiesTradeStatus/TradeConfirmationStatus
Format	Char(4)
Allowable values	• NCNF = unconfirmed • ECNF = electronic • YCNF = non-electronic
Related data elements/dependencies between data elements	UTI as defined by the *CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Transaction Identifier*.

~~2.4.6.~~2.4.7. ~~2.19~~ Final contractual settlement date

Definition	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 (eg 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.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC.
Allowable values	Any valid date.
Related data elements/dependencies between data elements	Expiration date. Final contractual settlement date is expected to fall on or after the Expiration date.

~~2.4.7.~~2.4.8. ~~2.20~~ Settlement currency

Definition	Currency for the cash settlement of the transaction when applicable. For multicurrency products that do not net, the settlement currency of each leg. This data element is not applicable for physically settled products (eg physically settled swaptions).
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Delivery type as defined within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider..

~~2.4.8.~~2.4.9. ~~2.21~~ Settlement location

Definition	Place of settlement of the transaction as stipulated in the contract. This data element is only applicable for transactions that involve an offshore currency (ie a currency which is not included in the ISO 4217 currency list, for example CNH).
Existing industry standard	ISO 3166
Format	Char(2)
Allowable values	ISO country code
Related data elements/dependencies between data elements	Notional currency; Call currency; Put currency.

2.5. Data elements related to regular payments

2.5.1. ~~2.22~~ Day count convention

Definition	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.
Existing industry standard	ISO 20022: Interest Calculation/Day Count Basis
Format	Char(4)
Allowable values	• 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 Table 4 in Annex 1.
Related data elements/dependencies between data elements	Price- and payment-related data elements; Underlier ID within the ISO 4914 UPI reference data elements.

2.5.2. ~~2.23~~ Payment frequency period

Definition	For each leg of the transaction, where applicable: time unit associated with the frequency of payments, eg day, week, month, year or term of the stream.
Existing industry standard	ISO 20022: InterestCalculation/PaymentFrequency
Format	Char(4)
Allowable values	• DAIL = daily • WEEK = weekly • MNTH = monthly • YEAR = yearly • ADHO = ad hoc which applies when payments are irregular • EXPI = payment at term
Related data elements/dependencies between data elements	Payment frequency period multiplier.

2.5.3. ~~2.24~~ Payment frequency period multiplier

Definition	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 isintraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0.
Existing industry standard	Not available
Format	Num(3,0) [9]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Payment frequency period.

[9] Table 1 in the Annex clarifies the meaning of this format. Num(18,0) is equal to Num(18).

2.6. Data elements related to valuation

2.6.1. ~~2.25~~ Valuation amount (REVISED)

Definition	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, as of a single moment in time, not a change in value or cumulative change in value over a specified period of time, ie the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date). The accounting convention applied to record the instrument in the books should not affect the valuation amount. In particular, the valuation amount of settled-to-market (STM) instruments should be determined in accordance with the same principles as for instruments recorded under the collateralized-to-market (CTM) accounting model.
Existing industry standard	Not available
Format	Num(25,5)[10]
Allowable values	Any value.
Related data elements/dependencies between data elements	Valuation currency; Valuation timestamp; Valuation method. Valuation amount and currency can be aggregated in a more meaningful way when accompanied by information that identifies the method used to create the valuation and that date and time on which the amount is calculated.

[10] Table 1 in the Annex clarifies the meaning of this format.

2.6.2. ~~2.26~~ Valuation currency

Definition	Currency in which the valuation amount is denominated.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Valuation amount; Valuation timestamp; Valuation method. Valuation amount and currency can be aggregated in a more meaningful way when accompanied by information that identifies the method used to create the valuation and that date and time on which the amount is calculated.

2.6.3. ~~2.27~~ Valuation timestamp (REVISED)

Definition	Date and time of the calculation of the last valuation marked to market, provided by the central counterparty (CCP) 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 momentin time that exchange rate was current.~~
Existing industry standard	ISO 8601
Format	YYYY-MM-DDThh:mm:ssZ, based on UTC. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).
Allowable values	Any valid date/time.
Related data elements/dependencies between data elements	Valuation amount; Valuation currency; Valuation method. Valuation timestamp is expected to fall on or after the Effective date. Valuation amount and currency can be aggregated in a more meaningful way when accompanied by information that identifies the method used to create the valuation and that date and time on which the amount is calculated.

2.6.4. ~~2.28~~ Valuation method[11]

Definition	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 the below table, then the whole valuation is classified as mark-to-model. If only inputs are used that are classified as mark-to-market in the table below, then the whole valuation is classified as mark-to-market.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• MTMA = mark-to-market • MTMO = mark-to-model • CCPV = central counterparty's valuation
Related data elements/dependencies between data elements	Valuation amount; Valuation currency; Valuation timestamp. Valuation amount and Valuation currency can be aggregated in a more meaningful way when accompanied by information that identifies the method used to create the valuation and that date and time on which the amount is calculated.

Classification of valuation inputs

Bucket	Inputs used	Valuation method[12]
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-	Mark-to-market

[11] The primary purpose of the Technical Guidance is to harmonise data elements which are crucial to achieving global consistency and meaningful aggregation of OTC derivative transactions reported to TRs. The CPMI and IOSCO acknowledge that authorities might deem the data element Valuation method relevant for monitoring the level of reliability of the valuation, especially in the case of stress events, and for assessing the standardisation of certain segments of the derivative market. With a view to addressing the evolving needs of authorities and industry, the harmonisation of this data element might be further refined as part of the future CDE maintenance process.

[12] 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.

	48(c)] (other than quoted market prices included within bucket 1 that are observable for the asset or liability, either directly or indirectly)	
5	Inputs that are derived principally from or corroborated by observablemarket 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

2.7. Data elements related to collateral and margins

2.7.1. ~~2.29~~ Collateral portfolio indicator

Definition	Indicator of whether the collateralisation was performed on a portfolio basis. By “on a portfolio basis”, it is meant a set of transactions that are margined together (either on a net or a gross basis) contrary to the scenario where the margin is calculated and posted for each individual transaction separately.
Existing industry standard	Not available
Format	Boolean
Allowable values	• true, if collateralised on a portfolio basis • false, if not part of a portfolio
Related data elements/dependencies between data elements	Collateral portfolio code

2.7.2. ~~2.30~~ Initial margin ~~C~~collateral portfolio code (REVISED)

Definition	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 derivative 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~~ initial margin is posted or received.
Existing industry standard	ISO 20022 Portfolio/Identification
Format	Varchar(52)
Allowable values	Up to 52 alphanumerical characters.
Related data elements/dependencies between data elements	Collateral portfolio indicator.

2.7.3. Variation margin collateral portfolio code (NEW)

Definition	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 of a set of derivative 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 variation margin is posted or received.
Existing industry standard	ISO 20022 Portfolio/Identification
Format	Varchar(52)
Allowable values	Up to 52 alphanumerical characters.
Related data elements/dependencies between data elements	Collateral portfolio indicator.

~~2.7.3.~~2.7.4. ~~2.31~~ Initial margin posted by the reporting counterparty (pre-haircut)	
Definition	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, ie 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.
Existing industry standard	ISO 20022: MarginCall/InitialMargin
Format	Num(25,5)[13]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of initial margin posted; Initial margin posted by the reporting counterparty (post- haircut)

[13] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.4.~~2.7.5. ~~2.32~~ Initial margin posted by the reporting counterparty (post-haircut)	
Definition	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, ie 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.
Existing industry standard	ISO 20022: MarginCall/InitialMargin
Format	Num(25,5)[14]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of initial margin posted; Initial margin posted by the reporting counterparty (pre-haircut).

[14] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.5.~~2.7.6. ~~2.33~~ Currency of initial margin posted

Definition	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.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Initial margin posted by the reporting counterparty (pre-haircut); Initial margin posted by the reporting counterparty (post-haircut).

~~2.7.6.~~2.7.7. ~~2.34~~ Initial margin collected by the reporting counterparty (pre-haircut)	
Definition	Monetary value of initial margin that has been collected by the reporting counterparty, including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the initial margin collected relates to such single transaction. This refers to the total current value of the initial margin, rather than to its daily change. The data element refers both to uncleared and centrally cleared transactions. For centrally cleared transactions, the data element does not include collateral collected by the central counterparty as part of its investment activity. If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by the reporting counterparty and reported as one total value.
Existing industry standard	ISO 20022: MarginCall/InitialMargin
Format	Num(25,5)[15]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of initial margin collected; Initial margin collected by the reporting counterparty (post-haircut).

[15] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.7.~~2.7.8. ~~2.35~~ Initial margin collected by the reporting counterparty (post-haircut)	
Definition	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.
Existing industry standard	ISO 20022: MarginCall/InitialMargin
Format	Num(25,5)[16]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of initial margin collected; Initial margin collected by the reporting counterparty (pre-haircut).

[16] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.8.~~2.7.9. ~~2.36~~ Currency of initial margin collected

Definition	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.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Initial margin collected by the reporting counterparty (pre-haircut); Initial margin collected by the reporting counterparty (post-haircut).

2.7.9.2.7.10.2.37 (REVISED) Variation margin posted by the reporting counterparty (pre-haircut)	
Definition	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. The accounting convention applied to record the instrument in the books should not affect the variation margin posted. In particular, the variation margin posted of settled-to-market (STM) instruments should be determined in accordance with the same principles as for instruments recorded under the collateralized-to-market (CTM) accounting model. 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.
Existing industry standard	ISO 20022: MarginCall/VariationMargin
Format	Num(25,5)[17]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of the variation margin posted; Variation margin posted by the reporting counterparty (post-haircut)

[17] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.10.~~2.7.11. ~~2.38~~ Variation margin posted by the reporting counterparty (post-haircut) (REVISED)	
Definition	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 after application of the haircut (if applicable), cumulated since the first reporting of posted variation margins for the portfolio /transaction. The accounting convention applied to record the instrument in the books should not affect the variation margin posted. In particular, the variation margin posted of settled-to-market (STM) instruments should be determined in accordance with the same principles as for instruments recorded under the collateralized-to-market (CTM) accounting model. 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.
Existing industry standard	ISO 20022: MarginCall/VariationMargin
Format	Num(25,5)[18]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of the variation margin posted; Variation margin posted by the reporting counterparty (pre-haircut).

[18] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.11.~~2.7.12. ~~2.39~~ Currency of variation margin posted

Definition	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.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Variation margin posted by the reporting counterparty (pre-haircut); Variation margin posted by the reporting counterparty (post-haircut).

~~2.7.12.~~2.7.13. ~~2.40~~ Variation margin collected by the reporting counterparty (pre-haircut) (REVISED)	
Definition	Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/transaction. The accounting convention applied to record the instrument in the books should not affect the variation margin collected. In particular, the variation margin collected of settled-to-market (STM) instruments should be determined in accordance with the same principles as for instruments recorded under the collateralized-to-market (CTM) accounting model. 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.
Existing industry standard	ISO 20022: MarginCall/VariationMargin
Format	Num(25,5)[19]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of the variation margin collected; Variation margin collected by the reporting counterparty (post-haircut).

[19] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.13.~~2.7.14. ~~2.41~~ Variation margin collected by the reporting counterparty (post-haircut) (REVISED)	
Definition	Monetary value of the variation margin collected by the reporting counterparty (including the cash-settled one), and including any margin that is in transit and pending settlement unless inclusion of such margin is not allowed under the jurisdictional requirements. Contingent variation margin is not included. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio; if the collateralisation is performed for single transactions, the variation margin collected relates to such single transaction. This refers to the total current value of the variation margin collected after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio /transaction. The accounting convention applied to record the instrument in the books should not affect the variation margin collected. In particular, the variation margin collected of settled-to-market (STM) instruments should be determined in accordance with the same principles as for instruments recorded under the collateralized-to-market (CTM) accounting model. 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.
Existing industry standard	ISO 20022: MarginCall/VariationMargin
Format	Num(25,5)[20]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of the variation margin collected; Variation margin collected by the reporting counterparty (pre-haircut).

[20] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.14.~~2.7.15. ~~2.42~~ Currency of variation margin collected

Definition	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.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Variation margin collected by the reporting counterparty (pre-haircut); Variation margin collected by the reporting counterparty (post-haircut).

~~2.7.15.~~2.7.16. ~~2.43~~ Excess collateral posted by the reporting counterparty	
Definition	Monetary value of any additional collateral posted by the reporting counterparty separate and independent from initial and variation margin. This refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount posted that exceeds the required initial margin or required variation margin, is reported as part of the initial margin posted or variation margin posted respectively rather than included as excess collateral posted. For centrally cleared transactions, excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.
Existing industry standard	Not available
Format	Num(25,5)[21]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of excess collateral posted.

[21] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.16.~~2.7.17. ~~2.44~~ Currency of excess collateral posted	
Definition	Currency in which the excess collateral posted is denominated. If the excess collateral posted is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of posted excess collateral.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Excess collateral posted by the reporting counterparty.

~~2.7.17.~~2.7.18. ~~2.45~~ Excess collateral collected by the reporting counterparty	
Definition	Monetary value of any additional collateral collected by the reporting counterparty separate and independent from initial and variation margin. This data element refers to the total current value of the excess collateral before application of the haircut (if applicable), rather than to its daily change. Any initial or variation margin amount collected that exceeds the required initial margin or required variation margin, is reported as part of the initial margin collected or variation margin collected respectively, rather than included as excess collateral collected. For centrally cleared transactions excess collateral is reported only to the extent it can be assigned to a specific portfolio or transaction.
Existing industry standard	Not available
Format	Num(25,5)[22]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Currency of the excess collateral collected.

[22] Table 1 in the Annex clarifies the meaning of this format.

~~2.7.18.~~2.7.19. ~~2.46~~ Currency of excess collateral collected	
Definition	Currency in which the excess collateral collected is denominated. If the excess collateral is denominated in more than one currency, this data element reflects one of those currencies into which the reporting counterparty has chosen to convert all the values of collected excess collateral
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Excess collateral collected by the reporting counterparty.

~~2.7.19.~~2.7.20. ~~2.47~~ Collateralisation category

Definition	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 isperformed at the transaction or portfolio level, and is applicable to both cleared and uncleared transactions.
Existing industry standard	Not available
Format	Char(4)

Allowable values

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.

Related data elements/dependencies between data elements	Counterparty 1, Counterparty 2

2.8. Data elements related to counterparty rating triggers

2.8.1. ~~2.48~~ Counterparty rating trigger indicator

Definition	Indicator of whether a counterparty rating trigger has been agreed by the counterparties for the collateral posted by reporting counterparty
Existing industry standard	Not available
Format	Boolean
Allowable values	• true • false
Related data elements/dependencies between data elements	Counterparty rating threshold indicator

2.8.2. ~~2.49~~ Counterparty rating threshold indicator

Definition	Indicator of whether the counterparty rating trigger(s) include one that increases collateral requirements when the reporting counterparty falls below the threshold of single-A or equivalent. This data element is not applicable if the Counterparty rating trigger indicator is false.
Existing industry standard	Not available
Format	Boolean
Allowable values	• true • false
Related data elements/dependencies between data elements	Counterparty rating trigger indicator

2.9. Data elements related to prices

2.9.1. ~~2.50~~ Price	
Definition	Price specified in the OTC derivative transaction. It does not include fees, taxes or commissions. For commodity fixed/float swaps and similar products with periodic payments, this data element refers to the fixed price of the fixed leg(s). For commodity and equity forwards and similar products, this data element refers to the forward price of the underlying or reference asset. For equity swaps, portfolios swaps, and similar products, this data element refers to the initial price of the underlying or reference asset. For contracts for difference and similar products, this data element refers to the initial price of the underlier. 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 thedata elements Strike price and Option premium may be interpreted as the price of the transaction. • Commodity basis swaps, as it is understood that the information included in the data element Spread may be interpreted as the price of the transaction. • Foreign exchange swaps, forwards and options, as it is understood that the information included in thedata elements Exchange rate, Strike price, and Option premium may be interpreted as the price of thetransaction. • Equity options, as it is understood that the information included in the data elements Strike price andOption 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 inthe 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 priceand 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.
Existing industry standard	ISO 20022: Price/Amount
Format	• Num(18,13)[23], if Price notation = 1 • Num(11,10), if Price notation = 2 • Num(11,10), if Price notation = 3
Allowable values	• Any value, if Price notation = 1 • Any value expressed as percentage (eg 2.57 instead of 2.57%), if Price notation = 2 • Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Price notation = 3
Related data elements/ dependencies between data elements	Price currency; Price schedule; Price notation; Price unit of measure; Valuation amount;[24] Underlier ID within the ISO 4914 UPI reference data elements.

[23] Table 1 in the Annex clarifies the meaning of this format.
[24] While Price captures the prices at which counterparties negotiate contracts, market prices are reflected in the Valuation Amounts.

2.9.2. ~~2.51~~ Price currency

Definition	Currency in which the price is denominated. Price currency is only applicable if Price notation = 1.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Price; Price schedule; Price notation; Price unit of measure.

2.9.3. ~~2.52~~ Price notation

Definition	Manner in which the price is expressed.
Existing industry standard	Not available
Format	Char(1)
Allowable values	• 1 = monetary amount • 2 = percentage • 3 = decimal The above allowable values might be restricted based on jurisdictional requirements (eg certain jurisdictions might require the value to be reported as a decimal instead of percentage).
Related data elements/dependencies between data elements	Price; Price currency; Price unit of measure; Price schedule; Spread notation; Package transaction price notation; Package transaction spread notation.

2.9.4. ~~2.53~~ Price unit of measure

Definition	Unit of measure in which the price is expressed.
Existing industry standard	ISO 20022: Price/UnitOfMeasure
Format	Char(4)
Allowable values	ISO 20022 approved external UnitOfMeasureCode codeset.
Related data elements/dependencies between data elements	Price; Price currency; Price schedule; Price notation; Quantity unit of measure.

2.9.5. ~~2.54~~ Price schedule – Effective date	
Definition	For OTC derivative transactions with prices varying throughout the life of the transaction: ~~2.54.1:~~ Unadjusted effective date of the price ~~2.54.2: 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)~~ ~~2.54.3: Price in effect between the unadjusted effective date and unadjusted end date inclusive.~~Price schedule is only applicable if the price varies per schedule. 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.
Existing industry standard	~~2.54.1:~~ ISO 8601 ~~2.54.2: ISO 8601~~ ~~2.54.3: ISO 20022: Price/Amount~~
Format	~~2.54.1:~~ YYYY-MM-DD, based on UTC ~~2.54.2: YYYY-MM-DD, based on UTC~~ ~~2.54.3:~~ ~~Num(18,13)[25], if Price notation = 1~~ ~~Num(11,10), if Price notation = 2~~ ~~Num(11,10), if Price notation = 3~~
Allowable values	~~2.54.1:~~ A~~a~~ny valid date ~~2.54.2: any valid date~~ ~~2.54.3:~~ ~~Any value greater than zero, if Price notation = 1~~ ~~Any value expressed as percentage (eg 2.57 instead of 2.57%), if Price notation = 2~~ ~~Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Price notation = 3~~
Related data elements/dependencies between data elements	Price; Price currency; Price notation; Price unit of measure; Underlier ID within the ISO 4914 UPI reference data elements.

~~[25] Table 1 in the Annex clarifies the meaning of this format.~~

2.9.6. Price schedule – End date

Definition	For OTC derivative transactions with prices varying throughout the life of the transaction: Unadjusted end date of the price (not applicable if the unadjusted end date of a given schedule's period is back-to-back with theunadjusted 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.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC
Allowable values	Any valid date
Related data elements/dependencies between data elements	Price; Price currency; Price notation; Price unit of measure; Underlier ID within the ISO 4914 UPI reference data elements.

2.9.7. Price schedule - Price

Definition	For OTC derivative transactions with prices varying throughout the life of the transaction: Price in effect between the unadjusted effective date and unadjusted end date inclusive. Price schedule is only applicable if the price varies per schedule. The currency, notation, and unit of measure for the varying prices in the schedule are reported in Price currency, Price notation, and Price unit of measure data elements.
Existing industry standard	ISO 20022: Price/Amount
Format	• Num(18,13)[26], if Price notation = 1 • Num(11,10), if Price notation = 2 • Num(11,10), if Price notation = 3
Allowable values	• Any value, if Price notation = 1 • Any value expressed as percentage (eg 2.57 instead of 2.57%), if Price notation = 2 • Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Price notation = 3
Related data elements/dependencies between data elements	Price; Price currency; Price notation; Price unit of measure; Underlier ID within the ISO 4914 UPI reference data elements.

[26] Table 1 in the Annex clarifies the meaning of this format.

~~2.9.6.~~2.9.8. ~~2.55~~ Fixed rate

Definition	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments, per annum rate of the fixed leg(s).
Existing industry standard	ISO 20022: Interest/Rate
Format	• Num(11,10)[27], if Fixed rate notation = 1 • Num(11,10)[28], if Fixed rate notation = 2
Allowable values	• Positive and negative values expressed as percentage (eg 2.57 instead of 2.57%), if Fixed rate notation = 1 • Positive and negative values expressed as decimal (eg 0.0257 instead of 2.57%), if Fixed rate notation = 2
Related data elements/dependencies between data elements	Fixed rate notation; Day count convention; Underlier ID within the ISO 4914 UPI reference data elements.

[27] Table 1 in the Annex clarifies the meaning of this format.
[28] Table 1 in the Annex clarifies the meaning of this format.

~~2.9.7.~~2.9.9. ~~2.56~~ Fixed rate notation

Definition	For each leg of the transaction, where applicable: manner in which the fixed rate is expressed.
Existing industry standard	Not available
Format	Char(1)
Allowable values	• 1 = percentage • 2 = decimal The above allowable values might be restricted based on jurisdictional requirements eg certain jurisdictions might require the value to be reported as a decimal instead of percentage).
Related data elements/dependencies between data elements	Fixed rate.

~~2.9.8.~~2.9.10.~~2.57~~ Spread	
Definition	For each leg of the transaction, where applicable: for OTC derivative transactions with periodic payments (eg 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.
Existing industry standard	ISO 20022: Spread/SpreadRate or ISO 20022: Spread/PriceOffset or ISO 20022: Spread/BasisPointSpread
Format	• Num(18,13)[29], if Spread notation = 1 • Num(11,10), if Spread notation = 2 • Num(11,10), if Spread notation = 3 • Num(5), if Spread notation = 4
Allowable values	• Any value, if Spread notation = 1 • Any value expressed as percentage (eg 2.57 instead of 2.57%), if Spread notation = 2 • Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Spread notation = 3 • Any integer value expressed in basis points (eg 257 instead of 2.57%), if Spread notation = 4
Related data elements/dependencies between data elements	Underlier ID within the ISO 4914 UPI reference data elements; Spread notation; Spread currency.

[29] Table 1 in the Annex clarifies the meaning of this format.

~~2.9.9.~~2.9.11.~~2.58~~ Spread currency

Definition	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.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Spread; Spread notation.

~~2.9.10.~~2.9.12. ~~2.59~~ Spread notation

Definition	For each leg of the transaction, where applicable: manner in which the spread is expressed.
Existing industry standard	Not available
Format	Char(1)
Allowable values	• 1 = monetary amount • 2 = percentage • 3 = decimal • 4 = basis points The above allowable values might be restricted based on jurisdictional requirements (eg certain jurisdictions might require the value to be reported as a decimal instead of percentage).
Related data elements/dependencies between data elements	Spread; Spread currency.

~~2.9.11.~~2.9.13. ~~2.60~~ Strike price

Definition	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.
Existing industry standard	ISO 20022: Option/Strike Price
Format	• Num(18,13)[30], if Strike price notation = 1 • Num(11,10), if Strike price notation = 2 • Num(11,10), if Strike price notation = 3
Allowable values	• Any value (eg USD 6.39~~)~~ expressed as 6.39), for equity options, commodity options, foreign exchangeoptions and similar products, if Strike price notation = 1. • Any value expressed as percentage (eg 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 2. • Any value expressed as decimals (eg 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.
Related data elements/dependencies between data elements	Strike price currency/currency pair; Strike price notation; Strike price schedule; Underlier ID within the ISO 4914 UPI reference data elements.

[30] Table 1 in the Annex clarifies the meaning of this format.

2.9.14. Single barrier level (NEW)

Definition	For a barrier option, involving only one barrier level the predetermined price of an underlier at which the occurrence of a barrier event (e.g. knock-out) is determined.
Existing industry standard	ISO 20022: Option/Barrier Levels
Format	• Num(18,13)[31], if Strike price notation = 1 • Num(11,10), if Strike price notation = 2 • Num(11,10), if Strike price notation = 3
Allowable values	• Any value (eg USD 6.39~~)~~ expressed as 6.39), for equity options, commodity options, foreign exchangeoptions and similar products, if Strike price notation = 1. • Any value expressed as percentage (eg 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 2. • Any value expressed as decimals (eg 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.
Related data elements/dependencies between data elements	Strike price currency/currency pair; Strike price notation;

[31] Table 1 in the Annex clarifies the meaning of this format.

2.9.15. Lower barrier level (NEW)

Definition	For a barrier option, involving two barrier levels the predetermined lower price of an underlier at which the occurrence of a barrier event (e.g. knock-out) is determined.
Existing industry standard	ISO 20022: Option/Barrier Levels
Format	• Num(18,13)[32], if Strike price notation = 1 • Num(11,10), if Strike price notation = 2 • Num(11,10), if Strike price notation = 3
Allowable values	• Any value (eg USD 6.39~~)~~ expressed as 6.39), for equity options, commodity options, foreign exchangeoptions and similar products, if Strike price notation = 1. • Any value expressed as percentage (eg 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 2. • Any value expressed as decimals (eg 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.
Related data elements/dependencies between data elements	Strike price currency/currency pair; Strike price notation;

[32] Table 1 in the Annex clarifies the meaning of this format.

2.9.16. Upper barrier level (NEW)

Definition	For a barrier option, involving two barrier levels the predetermined upper price of an underlier at which the occurrence of a barrier event (e.g. knock-out) is determined.
Existing industry standard	ISO 20022: Option/Barrier Levels
Format	• Num(18,13)[33], if Strike price notation = 1 • Num(11,10), if Strike price notation = 2 • Num(11,10), if Strike price notation = 3
Allowable values	• Any value (eg USD 6.39~~)~~ expressed as 6.39), for equity options, commodity options, foreign exchangeoptions and similar products, if Strike price notation = 1. • Any value expressed as percentage (eg 2.1 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if Strike price notation = 2. • Any value expressed as decimals (eg 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.
Related data elements/dependencies between data elements	Strike price currency/currency pair; Strike price notation;

[33] Table 1 in the Annex clarifies the meaning of this format.

~~2.9.12.~~2.9.17. ~~2.61~~ Strike price currency/currency pair (REVISED)

Definition	For equity options, commodity options, and similar products, currency in which the strike price (and/or barrier level) is denominated. For foreign exchange options: Currency pair and order in which the strike price (and/or barrier level) is expressed. It is expressed as unit currency/quoted currency. In the example 0.9426 USD/EUR, USD is the unit currencyand EUR is the quoted currency, USD 1 = EUR 0.9426 Strike price currency/currency pair is only applicable if Strike price notation = 1.
Existing industry standard	ISO 4217
Format	• Char(3) • For foreign exchange options: Char(3)/Char(3); [Unit currency/Quoted currency] without restricting the currency pair ordering (ie the Strike price currency pair may be USD/EUR or EUR/USD).
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Strike price; Strike price notation; Strike price schedule; Single barrier level; Upper barrier level; Lower barrier level; Underlier ID within the ISO 4914 UPI reference data elements.

~~2.9.13.~~2.9.18. ~~2.62~~ Strike price notation (REVISED)

Definition	Manner in which the Strike price (and/or barrier level) is expressed.
Existing industry standard	Not available
Format	Char(1)
Allowable values	• 1 = monetary amount • 2 = percentage • 3 = decimal The above allowable values might be restricted based on jurisdictional requirements (eg certain jurisdictions might require the value to be reported as a decimal instead of percentage).
Related data elements/dependencies between data elements	Strike price; Strike price currency/currency pair; Strike price schedule.

~~2.9.14.~~2.9.19. ~~2.63~~ Strike price schedule ~~–~~ Effective date	
Definition	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: ~~2.63.1:~~ Unadjusted effective date of the strike price ~~2.63.2: 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)~~ ~~2.63.3: Strike price in effect between the unadjusted effective date and unadjusted end date inclusive.~~ Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.
Existing industry standard	~~2.63.1:~~ ISO8601 ~~2.63.2: ISO8601~~ ~~2.63.3: ISO 20022 Option/Strike Price~~
Format	~~2.63.1:~~ YYYY-MM-DD, based on UTC ~~2.63.2: YYYY-MM-DD, based on UTC~~ ~~2.63.3:~~ ~~Num(18,13)[34], if Strike price notation = 1~~ ~~Num(11,10), if Strike price notation = 2~~ ~~Num(11,10), if Strike price notation = 3~~
Allowable values	~~2.63.1: a~~Any valid date ~~2.63.2: any valid date~~ ~~2.63.3: any value greater than zero~~ ~~Any value (eg USD 6.39) expressed as 6.39, for equity options, commodity options, foreign exchange options and similar products if Strike price notation = 1.~~ ~~Any value expressed as percentage (eg 2.1 instead of 2.1%), for interest rate options, interest rateand credit swaptions quoted in spread, and similar products, if Strike price notation = 2.~~ ~~Any value expressed as decimal (eg 0.021 instead of 2.1%), for interest rate options, interest rateand credit swaptions quoted in spread, and similar products, if Strike price notation = 3.~~
Related data elements/dependencies between data elements	Strike price; Strike price currency/currency pair; Underlier ID within the ISO 4914 UPI reference data elements.

~~[34] Table 1 in the Annex clarifies the meaning of this format.~~

2.9.20. Strike price schedule – End date

Definition	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.
Existing industry standard	ISO8601
Format	YYYY-MM-DD, based on UTC
Allowable values	Any valid date
Related data elements/dependencies between data elements	Strike price; Strike price currency/currency pair; Underlier ID within the ISO 4914 UPI reference data elements.

2.9.21. Strike price schedule - Strike price

Definition	For options, swaptions and similar products with strike prices varying throughout the life of the transaction: Strike price in effect between the unadjusted effective date and unadjusted end date inclusive. Strike price schedule is only applicable if the strike price varies per schedule. The currency for the varying strike prices in the schedule is reported in Strike price currency data element.
Existing industry standard	ISO 20022 Option/Strike Price
Format	• Num(18,13)[35], if Strike price notation = 1 • Num(11,10), if Strike price notation = 2 • Num(11,10), if Strike price notation = 3
Allowable values	Any value greater than zero • Any value (eg USD 6.39 expressed as 6.39), for equity options, commodity options, foreignexchange options and similar products if Strike price notation = 1. • Any value expressed as percentage (eg 2.1 instead of 2.1%), for interest rate options, interest rateand credit swaptions quoted in spread, and similar products, if Strike price notation = 2. • Any value expressed as decimal (eg 0.021 instead of 2.1%), for interest rate options, interest rateand credit swaptions quoted in spread, and similar products, if Strike price notation = 3.
Related data elements/dependencies between data elements	Strike price; Strike price currency/currency pair; Underlier ID within the ISO 4914 UPI reference data elements.

[35] Table 1 in the Annex clarifies the meaning of this format.

~~2.9.15.~~2.9.22. ~~2.64~~ Option premium amount	
Definition	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.
Existing industry standard	Not available
Format	Num(25,5)[36]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Option premium payment date; Option premium currency; Underlier ID within the ISO 4914 UPI reference data elements.

[36] Table 1 in the Annex clarifies the meaning of this format.

~~2.9.16.~~2.9.23. ~~2.65~~ Option premium currency

Definition	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.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Option premium amount; Option premium payment date; Underlier ID within the ISO 4914 UPI reference data elements.

~~2.9.17.~~2.9.24. ~~2.66~~ Option premium payment date

Definition	Unadjusted date on which the option premium is paid.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC.
Allowable values	Any valid date.
Related data elements/dependencies between data elements	Option premium; Option premium currency; Effective date; Expiration date.

2.9.25. Option premium schedule - option premium amount (NEW)

Definition	For options and swaptions of all asset classes with option premium amounts paid periodically throughout the life of the transaction: monetary amount paid by the option buyer on the unadjusted schedule date. Option premium schedule is only applicable if the option premium amount is provided in multiple payments. The currency for the option premium amount in the schedule is reported in option premium currency data element.
Existing industry standard	Not available
Format	Num(25,5)
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Option premium payment date; Option premium currency; Underlier ID within the ISO 4914 UPI reference data elements

2.9.26. Option premium schedule - payment date (NEW)

Definition	Unadjusted date on which the scheduled option premium is paid.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC.
Allowable values	Any valid date based on ISO 8601 Date and time format.
Related data elements/dependencies between data elements	Option premium; Option premium currency; Effective date; Expiration date.

~~2.9.18.~~2.9.27. ~~2.67~~ First exercise date

Definition	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.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC
Allowable values	Any valid date.
Related data elements/dependencies between data elements	Effective date; Expiration date. First exercise date should not be earlier than the Effective date, or later than the Expiration date.

~~2.9.19.~~2.9.28. ~~2.68~~ Exchange rate	
Definition	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.
Existing industry standard	ISO 20022 CurrencyExchange/ExchangeRate
Format	Num(18,13)[37]
Allowable values	Any value greater than zero.
Related data elements/dependencies between data elements	Exchange rate basis.

[37] Table 1 in the Annex clarifies the meaning of this format.

~~2.9.20.~~2.9.29. ~~2.69~~ Exchange rate basis

Definition	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.
Existing industry standard	Not available
Format	Char(3)/Char(3); [Unit currency/Quoted currency], without restricting the currency pair ordering (ie the exchange rate basis may be USD/EUR or EUR/USD).
Allowable values	Any pair of currencies included in ISO 4217.
Related data elements/dependencies between data elements	Exchange rate.

2.10. Data elements related to notional amounts and quantities

2.10.1. ~~2.70~~ Notional amount (REVISED)

Definition

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:

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~~ Vega notional 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.

In addition:

- For OTC derivative transactions with a notional amount schedule, the initial notional amount, agreed by the counterparties at the inception of the transaction, is reported in this data element.
- For OTC foreign exchange options, in addition to this data element, the amounts are reported using the data elements Call amount and Put amount. For amendments or lifecycle events, the resulting outstanding notional amount is reported; (steps in notional amount schedules are not considered to be amendments or lifecycle events);
- Where the notional amount is not known when a new transaction is reported, the notional amount is updated as it becomes available.

Existing industry standard	ISO 20022: Derivative/NotionalCurrencyAndAmount
Format	Num(25,5)[38]
Allowable values	Any value (Negative values are only allowed for commodity derivatives when applies, e.g. to account for the cost of storage).
Related data elements/dependencies between	Notional currency; Notional amount schedule; Call amount; Call currency; Put amount; Put currency.

[38] Table 1 in the Annex clarifies the meaning of this format.

data elements	

2.10.2. ~~2.71~~ Delta

Definition	The ratio of the change in the price of an OTC derivative transaction to the change in the price of the underlier.
Existing industry standard	Not available
Format	Num(25,5)[39]
Allowable values	Any value.
Related data elements/dependencies between data elements	Notional Currency; Notional Amount.

[39] Table 1 in the Annex clarifies the meaning of this format.

2.10.3. ~~2.72~~ Call amount

Definition	For foreign exchange options, the monetary amount that the option gives the right to buy.
Existing industry standard	ISO 20022: CurrencyOption/CallAmount
Format	Num(25,5)[40]
Allowable values	Any value greater than zero
Related data elements/dependencies between data elements	Call currency; Notional amount.

[40] Table 1 in the Annex clarifies the meaning of this format.

2.10.4. ~~2.73~~ Put amount

Definition	For foreign exchange options, the monetary amount that the option gives the right to sell.
Existing industry standard	ISO 20022: CurrencyOption/PutAmount
Format	Num(25,5)[41]
Allowable values	Any value greater than zero.
Related data elements/dependencies between data elements	Put currency; Notional amount.

[41] Table 1 in the Annex clarifies the meaning of this format.

2.10.5. ~~2.74~~ Notional currency

Definition	For each leg of the transaction, where applicable: currency in which the notional amount is denominated.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Notional amount; Notional amount schedule; Call currency; Put currency; Settlement location.

2.10.6. ~~2.75~~ Call currency

Definition	For foreign exchange options, the currency in which the Call amount is denominated.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Call amount; Settlement location.

2.10.7. ~~2.76~~ Put currency

Definition	For foreign exchange options, the currency in which the Put amount is denominated.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Put amount; Settlement location.

2.10.8. ~~2.77~~ Quantity unit of measure

Definition	For each leg of the transaction, where applicable: unit of measure in which the Total notional quantity and the Notional quantity schedules are expressed.
Existing industry standard	ISO 20022: ProductQuantity/UnitOfMeasure
Format	Char(4)
Allowable values	ISO 20022 approved external UnitOfMeasureCode codeset
Related data elements/dependencies between data elements	Total notional quantity; Notional quantity schedule.

2.10.9. ~~2.78~~ Notional amount schedule – Effective date	
Definition	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in monetary amounts with a notional amount schedule: ~~2.78.1:~~ Unadjusted date on which the associated notional amount becomes effective ~~2.78.2: Unadjusted end date of the notional amount~~ ~~(not applicable if the unadjusted end date of a given schedule's period is back-to-back withthe unadjusted effective date of the subsequent period)~~ ~~2.78.3: Notional amount which becomes effective on the associated unadjusted effective date.~~ The initial notional amount ~~and associated~~schedule ~~unadjusted~~ effective ~~and end~~ date is~~are~~ reported as the first value~~s~~ 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.
Existing industry standard	~~2.78.1:~~ ISO 8601 ~~2.78.2: ISO 8601~~ ~~2.78.3: ISO 20022: Derivative/NotionalCurrencyAndAmount~~
Format	~~2.78.1:~~ YYYY-MM-DD, based on UTC ~~2.78.2: YYYY-MM-DD, based on UTC~~ ~~2.78.3: Num(25,5)~~[42]
Allowable values	~~2.78.1:~~ A~~a~~ny valid date ~~2.78.2: any valid date~~ ~~2.78.3: any value~~
Related data elements/dependencies between data elements	Notional currency; Notional amount; Notional schedule within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider; Callamount; Call currency; Put amount; Put currency.

[42] ~~Table 1 in the Annex clarifies the meaning of this format.~~

2.10.10. Notional amount schedule – End date

Definition	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 withthe unadjusted effective date of the subsequent period) The initial notional amount schedule - end date is reported as the first value 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.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC
Allowable values	Any valid date
Related data elements/dependencies between data elements	Notional currency; Notional amount; Notional schedule within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider; Callamount; Call currency; Put amount; Put currency.

2.10.11. Notional amount schedule – Notional amount

Definition	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 schedule – notional amount is reported as the first value 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.
Existing industry standard	ISO 20022: Derivative/NotionalCurrencyAndAmount
Format	Num(25,5)[43]
Allowable values	Any value. (Negative values are only allowed for commodity derivatives when applies, e.g. to account for the cost of storage).
Related data elements/dependencies between data elements	Notional currency; Notional amount; Notional schedule within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider; Callamount; Call currency; Put amount; Put currency.

[43] Table 1 in the Annex clarifies the meaning of this format.

~~2.10.10.~~2.10.12. ~~2.79~~ Total notional quantity	
Definition	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.
Existing industry standard	Not available
Format	Num(25,5)[44]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Quantity unit of measure; Notional quantity schedule.

[44] Table 1 in the Annex clarifies the meaning of this format.

~~2.10.11.~~2.10.13. ~~2.80~~ Notional quantity schedule – Effective date	
Definition	For each leg of the transaction, where applicable: for OTC derivative transactions negotiated in non-monetary amounts with a Notional quantity schedule ~~2.80.1:~~ Unadjusted date on which the associated notional quantity becomes effective ~~2.80.2: 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);~~ ~~2.80.3: Notional quantity which becomes effective on the associated unadjusted effective date.~~ The initial notional quantity schedule – effective date ~~and associated unadjusted effective and end date are~~is reported as the first value~~s~~ 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.
Existing industry standard	~~2.80.1:~~ ISO 8601 ~~2.80.2: ISO 8601~~ ~~2.80.3: Not available~~
Format	~~2.80.1:~~ YYYY-MM-DD, based on UTC ~~2.80.2: YYYY-MM-DD, based on UTC~~ ~~2.80.3: Num(25,5)~~[45]
Allowable values	~~2.80.1: a~~Any valid date ~~2.80.2: any valid date~~ ~~2.80.3: any value greater than or equal to zero~~
Related data elements/dependencies between data elements	Total notional quantity; Quantity unit of measure; Notional schedule within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider.

[45] ~~Table 1 in the Annex clarifies the meaning of this format.~~

2.10.14. Notional quantity schedule – End date

Definition	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 theunadjusted effective date of the subsequent period) The initial notional quantity schedule – end date is reported as the first value 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.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC
Allowable values	Any valid date
Related data elements/dependencies between data elements	Total notional quantity; Quantity unit of measure; Notional schedule within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider.

2.10.15. Notional quantity schedule – Notional quantity

Definition	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 schedule – notional quantity is reported as the first value 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.
Existing industry standard	Not available
Format	Num(25,5)[46]
Allowable values	Any value greater than or equal to zero
Related data elements/dependencies between data elements	Total notional quantity; Quantity unit of measure; Notional schedule within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider.

[46] Table 1 in the Annex clarifies the meaning of this format.

2.11. CDS index attachment and detachment points

2.11.1. ~~2.81~~ CDS index attachment point	
Definition	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).
Existing industry standard	ISO 20022: Tranche/AttachmentPoint
Format	Num(11,10)[47]
Allowable values	Any value between 0 and 1 (including 0 and 1), expressed as decimal (eg 0.05 instead of 5%).
Related data elements/dependencies between data elements	CDS index detachment point, UPI as maintained by the UPI Service Provider.

[47] Table 1 in the Annex clarifies the meaning of this format.

2.11.2. ~~2.82~~ CDS index detachment point

Definition	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).
Existing industry standard	ISO 20022: Tranche/DetachmentPoint
Format	Num(11,10)[48]
Allowable values	Any value between 0 and 1 (including 0 and 1), expressed as decimal (eg 0.05 instead of 5%).
Related data elements/dependencies between data elements	CDS index attachment point, UPI as maintained by the UPI Service Provider.

[48] Table 1 in the Annex clarifies the meaning of this format.

2.12. Data elements related to other payments

This set of data elements captures some types of payment linked to the derivative transaction but that are not regular periodic payments. This set of data elements could be reported multiple times in the case of multiple payments.

2.12.1. ~~2.83~~ Other payment amount

Definition	Payment amounts with corresponding payment types to accommodate requirements of transaction descriptions from different asset classes.
Existing industry standard	Not available
Format	Num(25,5)[49]
Allowable values	Any value greater than or equal to zero.
Related data elements/dependencies between data elements	Other payment type; Other payment currency; Other payment date; Other payment payer; Other payment receiver.

[49] Table 1 in the Annex clarifies the meaning of this format.

2.12.2. ~~2.84~~ Other payment type

Definition	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.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• UFRO = Upfront Payment, ie 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, ie 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, ie Exchange of notional values for cross-currency swaps
Related data elements/dependencies between data elements	Other payment amount; Other payment currency; Other payment date; Other payment payer; Other payment receiver.

2.12.3. ~~2.85~~ Other payment currency

Definition	Currency in which Other payment amount is denominated.
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Other payment type; Other payment amount; Other payment date; Other payment payer; Other payment receiver.

2.12.4. ~~2.86~~ Other payment date

Definition	Unadjusted date on which the other payment amount is paid.
Existing industry standard	ISO 8601
Format	YYYY-MM-DD, based on UTC.
Allowable values	Any valid date
Related data elements/dependencies between data elements	Other payment type; Other payment currency; Other payment amount; Other payment payer; Other payment receiver.

2.12.5. ~~2.87~~ Other payment payer (REVISED)

Definition	Identifier of the payer of Other payment amount.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• Char(20), for an LEI code • Varchar (72), for natural persons who are acting as private individuals (not eligible for an LEI per theROC Statement - Individuals Acting in a Business Capacity) and for Privacy Law Identifiers (PLI).
Allowable values	• 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. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Other payment type; Other payment currency; Other payment date; Other payment amount; Other payment receiver; Counterparty 1; Counterparty 2. It may differ from Counterparty 1 or Counterparty 2.

2.12.6. Other payment receiver (REVISED)

Definition	Identifier of the receiver of Other payment amount.
Existing industry standard	ISO 17442 Legal Entity Identifier (LEI)
Format	• 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 Identifiers (PLI).
Allowable values	• 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. • For Privacy Law Identifier (PLI): counterparties who have certain obligations under foreign privacy protection laws, a unique identifier, which is not an LEI or a natural person identifier (NPID), that is used consistently to identify a counterparty in the applicable jurisdiction.
Related data elements/dependencies between data elements	Other payment type; Other payment currency; Other payment date; Other payment payer; Other payment amount; Counterparty 1; Counterparty 2. It may differ from Counterparty 1 or Counterparty 2.

2.13. Data elements related to packages and links

2.13.1. ~~2.89~~ Package identifier

Definition	Identifier (determined by the reporting counterparty) in order to connect • two or more transactions that are reported separately by the reporting counterparty, but that are negotiated together as the product of a single economic agreement. • two or more reports pertaining to the same transaction whenever jurisdictional reporting requirement does not allow the transaction to be reported with a single report to TRs. A package may include reportable and non-reportable transactions. This data element is not applicable • if no package is involved, or • to allocations Where the package identifier is not known when a new transaction is reported, the package identifier is updated as it becomes available.
Existing industry standard	Not available
Format	Varchar(35)
Allowable values	Up to 35 alphanumerical characters.
Related data elements/dependencies between data elements	Package transaction price; Package transaction price notation; Package transaction price currency.

2.13.2. ~~2.90~~ Package transaction price

Definition	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 (P 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.
Existing industry standard	ISO 20022: Price/Amount
Format	• Num(18,13)[50], if Package transaction price notation = 1 • Num(11,10), if Package transaction price notation = 2 • Num(11,10), if Package transaction price notation = 3
Allowable values	• Any value, if Package transaction price notation = 1 • Any value expressed as percentage (eg 2.57 instead of 2.57%), if Package transaction price notation = 2 • Any value expressed as decimal (eg 0.0257 instead of 2.57%), if Package transaction price notation = 3
Related data elements/dependencies between data elements	Package identifier; Package transaction price notation; Package transaction price currency; Price; Spread.

[50] Table 1 in the Annex clarifies the meaning of this format.

2.13.3. ~~2.91~~ Package transaction price currency

Definition	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 = 2 , or = 3
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Package identifier; Package transaction price; Package transaction price notation; Price currency.

2.13.4. ~~2.92~~ Package transaction price notation

Definition	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
Existing industry standard	Not available
Format	Char(1)
Allowable values	• 1 = monetary amount • 2 = percentage • 3 = decimal The above allowable values might be restricted based on jurisdictional requirements (eg certain jurisdictions might require the value to be reported as a decimal instead of percentage).
Related data elements/dependencies between data elements	Package identifier; Package transaction price; Package transaction price currency; Price notation.

2.13.5. ~~2.93~~ Package transaction spread

Definition	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.
Existing industry standard	ISO 20022: Spread/SpreadRate or ISO 20022: Spread/PriceOffset or ISO 20022: Spread: BasisPointSpread
Format	• Num(18,13)[51], if Package transaction spread notation = 1 • Num(11,10), if Package transaction spread notation = 2 • Num(11,10), if Package transaction spread notation = 3 • Num(5), if Package transaction spread notation = 4
Allowable values	• Any value, if Package transaction spread notation = 1 • Any value expressed as a percentage (eg 2.57 instead of 2.57%), if Package transaction spread notation = 2 • Any value expressed as decimal (eg 0.0257 instead of 2.57%), Package spread price notation = 3 • Any integer value expressed in basis points (eg 257 instead of 2.57%), if Package transaction spread notation = 4
Related data elements/dependencies between data elements	Spread; Package identifier; Package transaction spread currency; Package transaction spread notation.

[51] Table 1 in the Annex clarifies the meaning of this format.

2.13.6. ~~2.94~~ Package transaction spread currency

Definition	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 = 2, or = 3 or = 4
Existing industry standard	ISO 4217
Format	Char(3)
Allowable values	Currencies included in ISO 4217.
Related data elements/dependencies between data elements	Package identifier; Package transaction spread; Package transaction spread notation; Spread currency. It may differ from Notional currency of individual components.

2.13.7. ~~2.95~~ Package transaction spread notation

Definition	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
Existing industry standard	Not available
Format	Char(1)
Allowable values	• 1 = monetary amount • 2 = percentage • 3 = decimal • 4 = basis points The above allowable values might be restricted based on jurisdictional requirements (example, certain jurisdictions might require the value to be reported as a decimal instead of percentage).
Related data elements/dependencies between data elements	Package identifier; Package transaction spread; Package transaction spread currency; Spread notation.

2.13.8. ~~2.96~~ Prior UTI (for one-to-one and one-to-many relations between transactions)

Definition	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 (eg 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 (eg 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 (eg in the case of a compression).
Existing industry standard	ISO 23897 Unique transaction identifier
Format	Varchar(52)
Allowable values	Up to 52 alphanumerical characters.
Related data elements/dependencies between data elements	UTI as defined by the *CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Transaction Identifier*. Relationships between this data element and other data elements in agency and principal clearing are illustrated in Table 2 in the Annex.

2.14. Data elements related to custom baskets

This set of data elements captures 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.

- This set of data elements will help the regulators with impact analysis and cross-basket analysis and may be subject to jurisdictional restrictions on use to protect party confidentiality.
- This set of data elements except 'Custom basket code' (2.14.1.~~97~~) could be reported multiple times in the case of multiple basket constituents.

2.14.1. ~~2.97~~ Custom basket code

Definition	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.
Existing industry standard	Not available
Format	Varchar(72)
Allowable values	ISO 17442 Legal Entity Identifier (LEI) code of the basket structurer followed by a unique identifier up to 52 alphanumeric characters.
Related data elements/dependencies between data elements	Basket constituent identifiers; Basket constituent number of units; Basket constituent unit of measure.

2.14.2. ~~2.98~~ Basket constituent identifier (REVISED)

Definition	An identifier that represents a constituent of an underlying custom basket, in line with the Underlier ID within the ISO 4914 UPI reference data elements, as maintained by the UPI Service Provider or in line with an identifier that would be reported as an Underlier ID (Other) where the UPI Underlier ID is 'OTHER'. This data element is not applicable if no custom basket is involved.
Existing industry standard	Not available
Format	Varchar(210~~350~~)
Allowable values	An identifier that can be used to determine an asset, index or benchmark included in a basket. Up to 210~~350~~ alphanumeric characters.
Related data elements/dependencies between data elements	Custom basket code; Basket constituent unit of measure; Basket constituent number of units; Basket constituent identifier source.

2.14.3. ~~2.99~~ Basket constituent unit of measure

Definition	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.
Existing industry standard	ISO 20022: ProductQuantity/Unit Of Measure Code
Format	Char(4)
Allowable values	ISO 20022 approved external UnitOfMeasureCode codeset
Related data elements/dependencies between data elements	Basket constituent identifiers; Basket constituent number of units; Custom basket code; Price Unit of Measure: quantity Unity of Measure

2.14.4. ~~2.100~~ Basket constituent number of units

Definition	The number of units of a particular constituent in a custom basket. This data element is not applicable if no custom basket is involved.
Existing industry standard	Not available
Format	Num(18,13)
Allowable values	Any value greater than zero.
Related data elements/dependencies between data elements	Basket constituent identifiers; Basket constituent unit of measure; Custom basket code.

2.14.5. ~~2.101~~ Basket constituent identifier source (REVISED)

Definition	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.
Existing industry standard	Not available
Format	Varchar(100~~350~~)
Allowable values	The origin, or publisher, of the associated basket constituent identifier. Up to 100~~350~~ alphanumeric characters.
Related data elements/dependencies between data elements	Custom basket code; Basket constituent unit of measure; Basket constituent number of units; Basket constituent identifier.

2.15. Data elements related to underlying asset

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

- Data elements ~~2.102~~2.15.1 and ~~2.103~~2.15.2 should be ~~used~~ reported when the UPI ~~s~~Service ~~p~~Provider does not ~~receive~~ support the identifier and its source for a particular underlier, and the identifier is assigned the value of 'OTHER" in the UPI service provider. ~~In these cases, values for both 'Underlier ID' and 'Underlier ID source' are submitted as 'OTHER' to the UPI service provider.~~Below is some guidance for allowable values to use:
  - **Underlier IDs not in Golden Source**: For an 'Underlier ID' or 'Underlier ID Source' not present in the golden source, which serves as the reference data source for the UPI service provider's enumerations of Underlier IDs[52], refer to Table 9 and Table 10 in the Annex for predefined allowable values, which are not exhaustive, and other types may be included.
  - **Underlier ID in Golden source but not yet in UPI enumeration list**: For an 'Underlier ID' that exists in the golden source but is not yet included in the UPI service provider's enumeration list (i.e. due to a lag between the creation of a new 'Underlier ID' in the golden source and its addition to the enumeration list), the allowable value should be the value as it exists in the golden source.
  - If none of the above, free-form text is permitted in these two data elements.
- Data elements ~~2.104~~ 2.15.3and ~~2.105~~2.15.4 are necessary to determine the price of an underlier asset or index that cannot be derived from the given UPI.
- Data element ~~2.106~~2.15.5 is necessary to easily identify the derivative transactions based on crypto assets that cannot be identified from the given UPI.

2.15.1. ~~2.102~~ Underlier ID (Other) (REVISED)

Definition	The asset(s), index (indices) or benchmark underlying a contract or, in the case of a foreign exchange derivative, identification of index. This data element is applicable when the value of Underlier ID is submitted as 'OTHER' to the UPI service provider.
Existing industry standard	Not available
Format	Varchar(~~350~~210)
Allowable values	An identifier that can be used to determine the asset(s), index (indices) or benchmark underlying a contract. Up to ~~350~~ 210 alphanumeric characters. For an 'Underlier ID' that does not exist in the golden source that is the reference data source for the UPI service provider's enumerations of Underlier IDs see Table 9 in the Annex.
Related data elements/dependencies between data elements	Underlier ID (Other) source; Underlier ID within the ISO 4914 UPI reference data elements.

[52] DSB identifies its golden sources in UPI-OTC-ISIN-Product-Data-Dictionary.pdf and External-Reference-Masterlist.pdf

2.15.2.	~~2.103~~ Underlier ID (Other) source (REVISED)
Definition	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.
Existing industry standard	Not available
Format	Varchar(~~350~~100)
Allowable values	The origin, or publisher, of the associated Underlier ID. Up to ~~350~~ 100 alphanumeric characters. For an 'Underlier ID source' that does not exist in the golden source that is the reference data source for the UPI service provider's enumerations of Underlier ID source see Table 10 in the Annex.
Related data elements/dependencies between data elements	Underlier ID (Other); Underlier ID source within the ISO 4914 UPI reference data elements as maintained by the UPI Service Provider.

2.15.3. ~~2.104~~ Underlying asset trading platform identifier

Definition	For a platform (e.g. exchange) traded underlying asset, the platform on which the asset is traded. This data element is not applicable to OTC derivative transactions with custom basket constituents.
Existing industry standard	ISO 10383 Segment Market Identifier Code (MIC)
Format	Char(4)
Allowable values	ISO 10383 Segment Market Identifier Codes.
Related data elements/dependencies between data elements	

2.15.4. ~~2.105~~ Underlying asset price source

Definition	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.
Existing industry standard	Not available
Format	Varchar(50)
Allowable values	Up to 50 alphanumeric characters.
Related data elements/dependencies between data elements	

2.15.5. ~~2.106~~ Crypto asset underlying indicator

Definition	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).
Existing industry standard	Boolean
Format	Boolean
Allowable values	• true, if underlying is crypto asset • false, if underlying is not crypto asset
Related data elements/dependencies between data elements	

2.16. Data elements related to lifecycle events

This set of data elements and their allowable values together provides a comprehensive and harmonised solution for accurate reporting of lifecycle events. Authorities need to be able to track the history of material lifecycle events and amendments made to transactions in order to perform certain regulatory duties. While lifecycle events reporting methodology exists at present in various forms across different jurisdictions, a lack of uniformity in the models used and lack of validation of reports limits their value for aggregation and for uniform analyses.

In addition to the data elements and their allowable values, a grid is provided in Table 7 in the Annex to illustrate all 'Action type/Event type' allowable combinations.

2.16.1. ~~2.107~~ Action type

Definition	Type of action taken on the transaction or type of end-of-day reporting.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• NEWT = New • MODI = Modify • CORR = Correct • EROR = Error • TERM = Terminate • REVI = Revive • PRTO = Transfer out • VALU = Valuation • MARU = Collateral/Margin update • POSC = Position component For a description of the allowable values see Table 5
Related data elements/dependencies between data elements	Event type; Event timestamp; Event identifier; Event identifier type; Level

2.16.2. ~~2.108~~ Event type

Definition	Explanation or reason for the action being taken on the transaction.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• TRAD = Trade • NOVA = Novation/Step-in • COMP = Post trade risk reduction exercise • ETRM = Early termination • CLRG = Clearing • EXER = Exercise • ALOC = Allocation • CLAL = Clearing & Allocation • CREV = Credit event • PTNG = Transfer • CORP = Corporate event • INCP = Inclusion in position • UPDT = Update For a description of the allowable values see Table 6
Related data elements/dependencies between data elements	Action type; Event timestamp; Event identifier; Event identifier type; Level.

2.16.3. ~~2.109~~ Event timestamp (REVISED)

Definition	Date and time of occurrence of the event for which a report is made. 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 is accepted by the central counterparty (CCP) for clearing. In the case of collateral update, the date and time for which the information contained in the report is provided.
Existing industry standard	ISO 8601
Format	YYYY-MM-DDThh:mm:ssZ, based on UTC. If the time element is not required in a particular jurisdiction, time may be dropped given that – in the case of representations with reduced accuracy – ISO 8601 allows the complete representation to be omitted, the omission starting from the extreme right-hand side (in the order from the least to the most significant).
Allowable values	Any valid date/time
Related data elements/dependencies between data elements	Action type; Event type; Event identifier; Event identifier type; Level.

2.16.4. ~~2.110~~ Event identifier

Definition	Unique identifier to link transactions entering into and resulting from an event, which may be, but is not limited to, compression or other post trade risk reduction exercises, credit event, etc. The unique identifier may be assigned by the reporting counterparty or a service provider or CCP providing the service.
Existing industry standard	Not available
Format	Varchar(52)
Allowable values	ISO 17442 Legal Entity Identifier (LEI) code of the entity assigning the event identifier followed by a unique identifier up to 32 alphanumeric characters.
Related data elements/dependencies between data elements	Action type; Event type; Event timestamp; Event identifier type; Level.

2.16.5. ~~2.111~~ Event identifier type

Definition	Indication of the type of the event to which the event identifier pertains.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• COMP = Compression or other Risk Reduction exercise • CREV = Credit event
Related data elements/dependencies between data elements	Action type; Event type; Event timestamp; Event identifier; Level

2.16.6. ~~2.112~~ Level

Definition	Indication whether the report is done at trade or position level. Position level report can be used as a supplement to trade level reporting to report post trade events and if individual trades have been replaced by the position.
Existing industry standard	Not available
Format	Char(4)
Allowable values	• TCTN = Trade • PSTN = Position
Related data elements/dependencies between data elements	Action type; Event type; Event timestamp; Event identifier.

3. Annex

3.1. Table 1: Formats used in the CDE Technical Guidance

Format[53]	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 up to five numerical characters are allowed to 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 12345678901234567890.12 123456789012345678901 2.123 123456789012345678901 2345 12345678901234567890.12345 0 – 20000.25 – 0.257
Num(5)	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.	asgaGEH3268EFdsagtTRCF543 aaaaaaaaaa x
Boolean	Boolean characters	Either “true” or “false”	true false

[53] The numbers given in the formats Num(25,5), Char(3) and Varchar(25) are only examples; analogous formats (with different numbers of characters) can be generated using the same logic.

3.2. Table 2: Illustration of different reporting scenarios

Description of the scenario							How data elements are expected under different scenarios							
Scenario	**Scenario Name**	**Case**	**Description**	**#Trans**	**Trading role CP1**	**Trading role CP2**	**Counter-party 1**	**Counter-party 2**	**CCP**	**Beneficiary 1**	**Beneficiary 2**	**Clearing Member**	**Cleared**	**Prior UTI**
1	Principal clearing model	1	Only two counterparties involved, no brokers, beneficiaries coincide with counterparties	1 of 5	Counterparty and Beneficiary	Counterparty and Beneficiary	A	B	-	A	B	-	I = intent to clear	-
1	Principal clearing model	1	Only two counterparties involved, no brokers, beneficiaries coincide with counterparties (Client - Clearing member transaction)	2 of 5	Counterparty and Beneficiary	Counterparty and Beneficiary and Clearing Member	A	CM1	CCP1	A	CM1	CM1	Y = Yes, centrally cleared	UTI transaction 1
1	Principal clearing model	1	Only two counterparties involved, no brokers, beneficiaries coincide with counterparties (Clearing member – CCP transaction)	3 of 5	Counterparty, Clearing Member and Beneficiary	Counterparty, CCP and Beneficiary	CM1	CCP1	CCP1	CM1	CCP1	CM1	Y = Yes, centrally cleared	UTI transaction 1
1	Principal clearing model	1	Only two counterparties involved, no brokers, beneficiaries coincide with counterparties	4 of 5	Counterparty and Beneficiary	Counterparty, CCP, Beneficiary and Clearing Member	B	CM2	CCP1	B	CM2	CM2	Y = Yes, centrally cleared	UTI transaction 1

Description of the scenario							How data elements are expected under different scenarios							
Scenario	**Scenario Name**	**Case**	**Description**	**#Trans**	**Trading role CP1**	**Trading role CP2**	**Counter-party 1**	**Counter-party 2**	**CCP**	**Beneficiary 1**	**Beneficiary 2**	**Clearing Member**	**Cleared**	**Prior UTI**
			(Client - Clearing member transaction)											
1	Principal clearing model	1	Only two counterparties involved, no brokers, beneficiaries coincide with counterparties (Clearing member – CCP transaction)	5 of 5	Counterparty, CCP and Beneficiary	Counterpart and Clearing Member and Beneficiary	CCP1	CM2	CCP1	CCP1	CM2	CM2	Y = Yes, centrally cleared	UTI transaction 1
2	Agency model	1	Two counterparties, who are as well the beneficiaries, and that use clearing members	1 of 3	Counterparty and Beneficiary	Counterparty and Beneficiary	A	B	-	A	B	-	I = intent to clear	-
2	Agency model	1	Two counterparties, who are as well the beneficiaries, and that use clearing members	2 of 3	Counterparty and Beneficiary	Counterparty, CCP and Beneficiary	A	CCP1	CCP1	A	CCP1	CM1	Y = Yes, centrally cleared	UTI transaction 1
2	Agency model	1	Two counterparties, who are as well the beneficiaries, and that use clearing members	3 of 3	Counterparty, CCP and Beneficiary	Counterparty and Beneficiary	CCP1	B	CCP1	CCP1	B	CM2	Y = Yes, centrally cleared	UTI transaction 1

Description of the scenario							How data elements are expected under different scenarios							
Scenario	**Scenario Name**	**Case**	**Description**	**#Trans**	**Trading role CP1**	**Trading role CP2**	**Counter-party 1**	**Counter-party 2**	**CCP**	**Beneficiary 1**	**Beneficiary 2**	**Clearing Member**	**Cleared**	**Prior UTI**
3	OTC transaction (no central clearing)	1	Only two counterparties involved, no brokers, beneficiaries coincide with counterparties	1 of 1	Counterparty and Beneficiary	Counterparty and Beneficiary	A	B	-	A	B	-	N = No, not centrally cleared	-
3	OTC transaction (no central clearing)	2	Beneficiary 1 is different than Counterparty 1	1 of 1	Counterparty	Counterparty and Beneficiary	A	B	-	BN1	B	-	N = No, not centrally cleared	-
3	OTC transaction (no central clearing)	3	Both Beneficiaries are different than the counterparties	1 of 1	Counterparty	Counterparty	A	B	-	BN1	BN2	-	N = No, not centrally cleared	-
3	OTC transaction (no central clearing)	4	A broker supports Counterparty 1	1 of 1	Counterparty and Beneficiary	Counterparty and Beneficiary	A	B	-	A	B	-	N = No, not centrally cleared	-
3	OTC transaction (no central clearing)	5	Two brokers support each counterparty	1 of 1	Counterparty and Beneficiary	Counterparty and Beneficiary	A	B	-	A	B	-	N = No, not centrally cleared	-
3	OTC transaction (no central clearing)	6	A broker supports Counterparty 1 and Beneficiary 1 is different than Counterparty 1	1 of 1	Counterparty	Counterparty and Beneficiary	A	B	-	BN1	B	-	N = No, not centrally cleared	-

Description of the scenario							How data elements are expected under different scenarios							
Scenario	**Scenario Name**	**Case**	**Description**	**#Trans**	**Trading role CP1**	**Trading role CP2**	**Counter-party 1**	**Counter-party 2**	**CCP**	**Beneficiary 1**	**Beneficiary 2**	**Clearing Member**	**Cleared**	**Prior UTI**
3	OTC transaction (no central clearing)	7	Broker supports Counterparty 1 and Beneficiaries are different than counterparties	1 of 1	Counterparty	Counterparty	A	B	-	BN1	BN2	-	N = No, not centrally cleared	-
3	OTC transaction (no central clearing)	8	Fund manager executes the transaction with a counterparty B, on account and on behalf of fund A	1 of 1	Counterparty and Beneficiary	Counterparty and Beneficiary	A	B		A	B	-	I = intent to clear,	-

3.3. Table 3: Data elements supporting authorities' functional mandates: examples

Data element(s)	Examples of authorities' functional mandates (from the Access Report)	Explanations of data elements' relationships to authorities' functional mandates
Effective date, Expiration date, Early termination date	Assessing systemic risk; conducting market surveillance and enforcement; implementing monetary policy	"Effective date", "Expiration date and Early termination date enable aggregation of payment obligations across derivatives contracts and market participants at a certain point in time because they provide information about when a derivative contract comes into and ceases to be in force. Such aggregation is key for assessing systemic risk in the market. Further, early termination reflects an economic decision to unwind exposure to a derivative, potentially due to news releases or specific market events (eg a monetary policy announcement): monitoring the impact of such economic decisions on the market is important for the smooth functioning of financial markets, inter alia, for the implementation of monetary policy.
Reporting timestamp	Supervising market participants	Reporting timestamp helps authorities to evaluate market participants' compliance with business conduct and other regulatory requirements7 and, more specifically, the timeliness of trade reporting. For example, the difference between the execution timestamp and reporting timestamp will enable authorities to evaluate whether market participants are reporting within the required time frames.
Execution timestamp	Conducting market surveillance and enforcement	A harmonised execution timestamp would allow authorities to more precisely sequence transactions, enabling them to monitor market activity for anomalous trading activity, including market and price manipulation, insider trading, market rigging, front-running and other deceptive or manipulative conduct. For example, detection of wash transactions or insider trading will typically require an execution timestamp.
Data elements related to counterparties and beneficiaries	Assessing systemic risk; supervising market participants	Data elements related to counterparties enable the identification of parties that are exposed to OTC derivatives contracts. Data elements related to beneficiaries enable identification of parties that incur obligations under derivatives contracts. All these data elements enable aggregation of OTC derivatives exposures for market participants, thus facilitating monitoring of size, concentration and interconnectedness.
Direction	Assessing systemic risk; supervising market participants	This data element provides information about the direction of cash flows associated with derivatives contracts and thus allows authorities to monitor exposures, the interconnectedness of market participants and identify any potential build-up of risks, which are all important for assessing systemic risk. Such information could also help authorities determine their supervisory focus.

Data element(s)	Examples of authorities' functional mandates (from the Access Report)	Explanations of data elements' relationships to authorities' functional mandates
Cleared; Central counterparty; Clearing member	Assessing systemic risk; general macro assessment; conducting market surveillance and enforcement	The element Cleared enables identification of derivative transactions by clearing status, allowing the relative contributions of cleared and uncleared transactions to systemic risk to be distinguished. The ability to consistently identify the CCP involved in transactions submitted to multiple TRs would facilitate analysis of the risks contained within CCPs and of the use of central clearing by market participants, and facilitate national authorities' assessment of compliance with central clearing mandates. The ability to consistently identify the clearing member would facilitate aggregation of CCP exposures to clearing members, understanding of which clearing members represent the largest conduits for risk transmission and identification of how indirect clearing members allocate their business across clearing members.
Platform identifier	Conducting market surveillance and enforcement; general macro assessment; supervising market participants	Aggregating data along a platform identifier would allow national authorities to identify activity at a platform and compare similar activity across multiple platforms. This could facilitate monitoring of compliance with regulatory requirements applied to platforms. The ability to identify platforms associated with transaction activity would also allow for monitoring of trends in the use of platforms as well as compliance with transaction execution requirements.
Confirmed; Final contractual settlement date; Settlement location; Day count convention	Assessing systemic risk; regulating, supervising or overseeing trading venues and financial market infrastructures; supervising market participants	These data elements are crucial for evaluating market activity including timely estimates of exposure analyses (per region, currency, dates), location and status of transactions through lifecycle events, and match-off against collateral and margins. These allow regulators to assess settlement risk related to OTC derivatives and, more specifically, whether the actual transfer of cash or the underlying asset has been completed. Identifying the exact currency for the transaction is critical and the settlement location data element helps differentiate the onshore currency from the offshore currency. A confirmed flag, for example, would enable authorities to determine and document the legal obligations of an entity, which is in turn important eg for supervision of market participants and assessment of systemic risk.
Payment frequency period; Payment frequency period multiplier	Assessing systemic risk; supervising market participants	These data elements provide information about the frequency of cash flows associated with OTC derivatives contracts. Hence, similar to the day count convention, these data elements are important for determining exposures, which in turn facilitates the assessment of systemic risk and supervision of market participants.

Data element(s)	Examples of authorities' functional mandates (from the Access Report)	Explanations of data elements' relationships to authorities' functional mandates
Data elements related to valuation	Assessing systemic risk; supervising market participants	Valuation amount indicates the market value of a derivatives contract or its close proxy. Valuation currency, the unit of measurement associated with valuation amount, is essential to correctly interpret and aggregate valuation amounts Using this information, authorities can aggregate valuation amounts across market participants to help assess the size of derivatives markets and exposures in terms of market values (or their close proxies). Hence, as in the case of notional amount, this data element is important for assessment of systemic risk. In addition, aggregation of valuation amounts at the participant level helps authorities assess regulatory compliance. Valuation timestamp provides information about the time at which valuations are obtained and thus supplements the information in the data element Valuation amount and contributes to a better understanding of its content. For instance, if an event shocks market prices at a particular point in time, it is important to know whether the valuation amount was obtained prior to or after such event. Also Valuation method facilitates interpretation of the element Valuation amount and helps ensure comparability across different asset classes and products. Consequently, all these elements are important as a means of fulfilling mandates to assess systemic risk and supervise market participants.
Collateral portfolio; Collateral portfolio code	Assessing systemic risk; supervising market participants	Collateralisation of the OTC derivative transactions is often performed at the level of portfolio of netted transactions, rather than for a single transaction. Monitoring exposures and systemic risk, could be facilitated by collateral information that can be consistently linked to the information on the transactions included in the netting set. This can be achieved through a harmonised Collateral portfolio data element which indicates whether collateralisation was performed at the portfolio level and a Collateral portfolio code data element which includes the identifier used to link the collateral information and relevant transaction. Although some transactions may be connected to different CSAs covering different netting sets for Initial margin posted, initial margin received and variation margin, reporting of one internal unique portfolio code appears to be sufficient to analyse the ultimate exposure held by an entity vis-à-vis its counterparty. It is understood that, in the event of default, all the collateral provided under the given Master Agreement would be used to cover the loss of the non-defaulting counterparty, irrespective of the fact that separate CSAs (for Initial margin posted, initial margin received and variation margin) might be linked to that Master Agreement and that not all the transactions concluded under that Master Agreement would be associated to each of these CSAs.

Data element(s)	Examples of authorities' functional mandates (from the Access Report)	Explanations of data elements' relationships to authorities' functional mandates
Data elements related to margins	Assessing systemic risk; Supervising market participants Prudential supervision on micro eg institution level and on macro eg systemic risk level	The data elements such as Initial and Variation margin posted (collected) and their currency, and the data elements on excess collateral provide information on collateral backing OTC derivative transactions. Collateral represents one risk mitigation technique to address counterparty credit risk. Globally aggregated information on collateral allows monitoring of counterparty risk exposures taking into account the amount of collateral that backs those exposures. Margins posted (collected) pre- and post-haircut provide valuable information to authorities as they allow authorities to identify emerging risks on derivatives markets due to increases/decreases in the applied haircuts. On an aggregated basis, they are also useful to determine the weighted average level of haircuts applied per portfolio as well as its evolution over time. Such information helps authorities with metrics to assess the quality of the collateral to assess the evolution of leverage in the financial system and the potential build-up of stress and systemic risk, from a financial stability point of view. Harmonised data elements related to margins assist authorities in evaluating market participants' compliance with business conduct and with regulatory margin requirements. They give micro- and macroprudential regulators inputs on the impact of margins on balance sheets and liquidity.
Collateralisation category	Assessing systemic risk Supervising market participants	A harmonised data element representing the collateralisation category can help, especially for non-centrally cleared transactions, in identifying and monitoring undercollateralised sectors of the financial system or products, which could be potential areas of systemic risks (eg non-bank credit intermediation[54]). This data element could also help authorities to monitor potentially risky activities, such as excessive risk-taking or lack of compliance with regulatory collateralisation requirements.
Data elements related to counterparty rating triggers	Assessing systemic risk; supervising market participants	The presence of collateral rating triggers in collateral arrangements can add an important dimension to the effects of such collateral because, in the event of market stress, such triggers can contribute to adverse feedback in the market for the collateral asset. Aggregating information on the distribution, the pervasiveness and characteristics of collateral rating triggers can have significant value for authorities from a financial stability perspective, and possibly from a market oversight perspective as well.
Data elements related to prices	Supervising market participants; regulating, supervising or overseeing trading venues and financial market infrastructures	These data elements are important for understanding the pricing of certain equity derivatives, commodity derivatives, and other various products. With these data elements consistently reported to TRs, authorities can compare the prices of similar products traded in different markets, which is useful for supervising market participants and trading venues. More specifically, harmonised representations of these data elements would allow authorities to evaluate, at an aggregate level, transactions costs and liquidity in the OTC derivatives market.

[54] "Non-bank credit intermediation" is the FSB's shortened term for "*credit intermediation involving entities and activities (fully or partly) outside the regular banking system*" (www.fsb.org/wp-content/uploads/r_111027a.pdf). While the FSB also has referred to non-bank credit intermediation as "shadow banking," the FSB has noted that its use of the term "shadow banking" is not intended to cast a pejorative tone on this system of credit intermediation. However, some authorities or market participants prefer to use terms such as "non-bank credit intermediation" or "market-based financing" instead of "shadow banking."

Data element(s)	Examples of authorities' functional mandates (from the Access Report)	Explanations of data elements' relationships to authorities' functional mandates
Data elements related to notional amounts and quantities	Assessing systemic risk; general macro assessment	Notional amounts are a key determinant of obligations associated with transactions denominated in monetary amounts. Notional currencies, the unit of measurement associated with notional amounts, are essential to correctly interpreting and aggregate notional amounts. Notional quantities are a key determinant of obligations associated with transactions denominated in non-monetary amounts such as most commodity derivatives. Reporting of delta enables the regulators to assess delta-adjusted size of the position held at a given point in time. Once aggregated, notional amounts/notional quantities are thus essential for computing exposures between counterparties and the size of derivatives markets. Exposures between counterparties and the market size are, in turn, important inputs to systemic risk analyses (eg monitoring the evolution of the market size and the concentration of exposures) and of general macroeconomic assessment.
CDS index attachment point and detachment point	Assessing systemic risk; supervising market participants	The CDS index attachment point and CDS index detachment point data elements are vital to evaluating counterparties' exposures to CDS index tranches and thus allow authorities to examine the size, concentration, interconnectedness and structure of CDS index tranche markets. In addition, the data elements allow authorities to more closely supervise market participants.
Data elements related to other payments	Conducting market surveillance and enforcement; supervising market participants	The six other payment data elements allow authorities to monitor derivatives-related cash flows between entities that are not regularly scheduled. Finally, these data elements also allow authorities to perform economic analysis and to analyse the OTC derivatives market structure.
Data elements related to packages and links	Conducting market surveillance and enforcement; Supervising market participants; Regulating, supervising or overseeing trading venues and financial market infrastructure; Conducting research supporting the above functions	A harmonised package identifier would facilitate aggregation of all of the components of package transactions reported to TRs. Information about related transactions would help authorities identify and understand (a) innovations in market practices and (b) when components of a package must be considered together to understand the package transaction. Since a package transaction represents a single economic negotiation, it generally has a single Package transaction price. Observing this price helps authorities to conduct market surveillance and enforcement, and to supervise market participants. The data elements Package transaction price currency, Package transaction price notation and Package transaction spread, Package spread currency and Package spread notation are additional data elements that complement the Package transaction price and are important for understanding the pricing of certain packages.
Data elements related to custom baskets	Assessing systemic risk Conducting market surveillance and enforcement Supervising market participants	The data element Custom basket code facilitates the identification of a specific custom basket as well as its structurer, and provides a link that connects the constituents in that basket. Monitoring the activity on individual custom basket codes allows it to be established whether a custom basket is negotiated with a certain frequency and from a certain number of market participants. It is understood that information entailing single Custom basket codes is not meant to be publicly disseminated. Identifying the constituents of custom baskets will help the regulators with impact analysis (eg underlying bond default) and cross-basket analysis.

Data elements related to lifecycle events	Assessing systemic risk Conducting market surveillance and enforcement Supervising market participants	Data elements related to lifecycle event allow to obtain a holistic and accurate view of the exposures in the market at any point in time. Therefore, this information is pivotal for the monitoring of the systemic risk and for increasing the transparency of the derivatives market.
Data elements related to underlying asset	Assessing systemic risk Conducting market surveillance and enforcement Supervising market participants	Data elements related to underlying asset facilitates understanding the link between the physical market and the derivatives market. Data on the underlying data would enhance monitoring cross market activities and exposures. This in turn provides for better identification of risks.

3.4. Table 4: Mapping of Day count convention allowable values to ISO 20022, FpML and FIX/FIXML values

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculatedbased on a 30-day month and a 360- day year. Accrued interest to a value date on the last day of a month shall bethe same as to the 30th calendar day ofthe 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 used30/360 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 changeDate2 to 30; (2) If the investment is End-Of-Month and Date1 is the last day of February, then change Date1 to 30;(3) IfDate2 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) . [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[58] where: (a) "$\mathbf{Y_1}$" is the year, expressed as a number, in which the first day of The *Calculation Period* or *Compounding Period* falls; (b) "$\mathbf{Y_2}$" 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) "$\mathbf{M_1}$" is the calendar month, expressed as a

[55] The information contained in this column refers to the ISO 20022 data dictionary.
[56] The source of information contained in this column is FIX Trading Community, http:/fiximate.fixtrading.org/latestEP/.
[57] The definitions contained herein are copyright 2021 by International Swaps and Derivatives Association, Inc. (ISDA) and reproduced by permission of ISDA. All Rights Reserved.

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

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (d) "**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

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (e).
A002	IC30365	Method whereby interest is calculatedbased 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 calculatedbased on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a yearin a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall bethe same as to the 30th calendar day ofthe same month, except for February. This means that the 31st is assumed tobe 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					

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
		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). [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) "**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).
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). [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:

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							(a) "$\mathbf{D_P}$" 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).
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of daysin a year, ie, the actual number of daysin the coupon period multiplied by thenumber 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 thathave 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 ofdays in the coupon period multiplied by the number of coupon periods in the year. Assumes that regular coupons always fallon the same day of the month wherepossible. See also 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (iii). [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 ISDADefinitions. 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

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							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.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculatedbased on a 30-day month and a 360- day year. Accrued interest to a value date on the last day of a month shall bethe same as to the 30th calendar day ofthe same month. This means that the 31st is assumed to be the 30th and the28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of thematurity 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 isthe 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 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (viii). [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) "$\mathbf{Y_1}$" is the year, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (b) "$\mathbf{Y_2}$" 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) "$\mathbf{M_1}$" is the calendar month, expressed as a number, in which the first day of the *Calculation Period* or

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							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 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 D_2 will be 30.

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
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). [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: Day Count Fraction=(DNLY/365)+(DLY/366) where: (a) "$\mathbf{D_{NLY}}$" is the actual number of days in that portion of the *Calculation Period* or *Compounding Period* falling in a non-leap year; and (b) "$\mathbf{D_{LY}}$" is the actual number of days in that portion of the *Calculation Period* or *Compounding Period* falling in a leap year.

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							Transactions under the 2000 ISDA Definitions refer to Annex to the 2000 ISDA Definitions (June 2000Version), Section 4.16. Day Count Fraction, paragraph (b).
A009	Actual365L orActuActu basisRule	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) ora 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 sterlingfloating rate notes. May also be referred to as ISMA Year. See also 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (ix). [Symbolic name: ActThreeSixtyFiveL]	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 *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*

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							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) "$\mathbf{D_{PLY}}$" 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.

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365- day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possiblyshorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.	8	Act/Act (AFB)	The actual number of days between Date1 and Date2, the denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February).See also AFB Master Agreement for Financial Transactions - Interest Rate Transactions (2004) in Section 4.Calculation of Fixed Amounts and Floating Amounts, paragraph 7 Day Count Fraction, subparagraph (i). [Symbolic name: ActActAFB]	ACT/ACT.AFB	The Fixed/Floating Amount will be calculated in accordance with the "BASE EXACT/EXACT" day count fraction, as defined in the "Définitions Communes plusieurs Additifs Techniques" published by the Association Francaise des Banques in September 1994. The denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February) – where a period of longer than one year is involved, two or morecalculations are made: interest is calculated for each full year, counting backwards from the end of the calculation period, and the remaining initial stub period is treated in accordance with the usual rule. When counting backwards for this purpose, if the last day of the relevant period is 28 February, the full year should be counted back to the previous 28 February unless 29 February exists, in which case, 29 February should be used.[59]
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculatedbased on a 30-day month and a 360- day year. Accrued interest to a value date on the last day of a month shall bethe same as to the 30th calendar day ofthe same month, except for February. This means that the 31st is assumed tobe the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is	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). [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

[59] ISDA, EMU AND MARKET CONVENTIONS: RECENT DEVELOPMENTS, page 3.

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
		the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.					where: (a) "$\mathbf{Y_1}$" is the year, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (b) "$\mathbf{Y_2}$" 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) "$\mathbf{M_1}$" is the calendar month, expressed as a number, in which the first day of the *Calculation Period* or *Compounding Period* falls; (d) "$\mathbf{M_2}$" 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) "$\mathbf{D_1}$" 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

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
							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).

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
A012	IC30E2360 orEurobond basismodel 2	Method whereby interest is calculatedbased on a 30-day month and a 360- day year. Accrued interest to a value date on the last day of a month shall bethe same as to the 30th calendar day ofthe same month, except for the last dayof February whose day of the month value shall be adapted to the value of the first day of the interest period if thelatter is higher and if the period is oneof 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 the31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in					

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
		February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.					

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
A013	IC30E3360 orEurobond basismodel 3	Method whereby interest is calculatedbased on a 30-day month and a 360- day year. Accrued interest to a value date on the last day of a month shall bethe same as to the 30th calendar day ofthe 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. Itis 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 inthe 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 ofthe month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICMA Ultimo) in the	10	Act/Act (ICMA Ultimo)	The Act/Act (ICMA Ultimo) differs from Act/Act (ICMA) method only that it assumes that regular coupons always fallon 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 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. Transactions under the 2021 ISDA

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
		FIX/FIXML model.					Definitions should use the ACT/ACT.ICMA code instead, per 2021 ISDA Definitions, Section 4.6.1 Day Count Fraction, paragraph (iii).
A016	IC30EPlus360	Method whereby interest is calculatedbased on a 30-day month and a 360- day year. Accrued interest to a value date on the last day of a month shall bethe same as to the 30th calendar day ofthe 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 (ie 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 onthe 31st, then change it to 1 and increaseMonth2 by one, ie 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 betweenDate1 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:	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

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
		Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FIX/FIXML model.					actual number of Calculation Days in the relevant *Calculation Period* or *Compounding Period* divided by 252, calculated as follows: Day Count Fraction = DCDp252 where: (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.
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	0	1/1	If parties specify the Day Count Fractionto 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).	1/1	Per 2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (i). If "1/1" is specified, 1.

Allowable value	ISO 20022 name[55]	ISO 20022 definition	FIX/FIXML code value[56]	FIX/FIXML code value description	FIX/FIXML definition	FpML code	FpML definition[57]
		Day Count Fraction. See also2021 ISDA Definitions, Section 4.6.1. Day Count Fraction, paragraph (i).			[Symbolic name: OneOne]		Transactions under the 2000 ISDA Definitions refer to orAnnex to the 2000 ISDA Definitions (June 2000Version), 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.		

3.5. Table 5: Definitions for Action Type Allowable Values

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

3.6. Table 6: Definitions for Event Type Allowable Values (REVISED)

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

3.7. Table 7: Allowable Combinations of Action/Event Type Grid

Action type & Event type combinations		*Event Type*													*No Event type required*
		Trade	Novation/Step-in	Post trade risk reduction exercise	Early termination	Clearing	Exercise	Allocation	Credit event	Clearing & Allocation	Transfer	Corporate event	Update	Inclusion in position	
Action Type	New	✓	✓	✓		✓	✓	✓		✓	✓	✓	✓	✓	
	Modify	✓	✓	✓	✓		✓	✓	✓			✓	✓	✓	✓
	Correct														✓
	Terminate		✓	✓	✓	✓	✓	✓	✓	✓		✓		✓	
	Error														✓
	Revive														✓
	Transfer out										✓				
	Valuation														✓
	Collateral/ Margin update														✓
	Position component														✓

	Not allowed	
✓		Allowed in at least one jurisdiction (the allowable combinations may be restricted at jurisdictional level, e.g. when a given combination is not applicable)

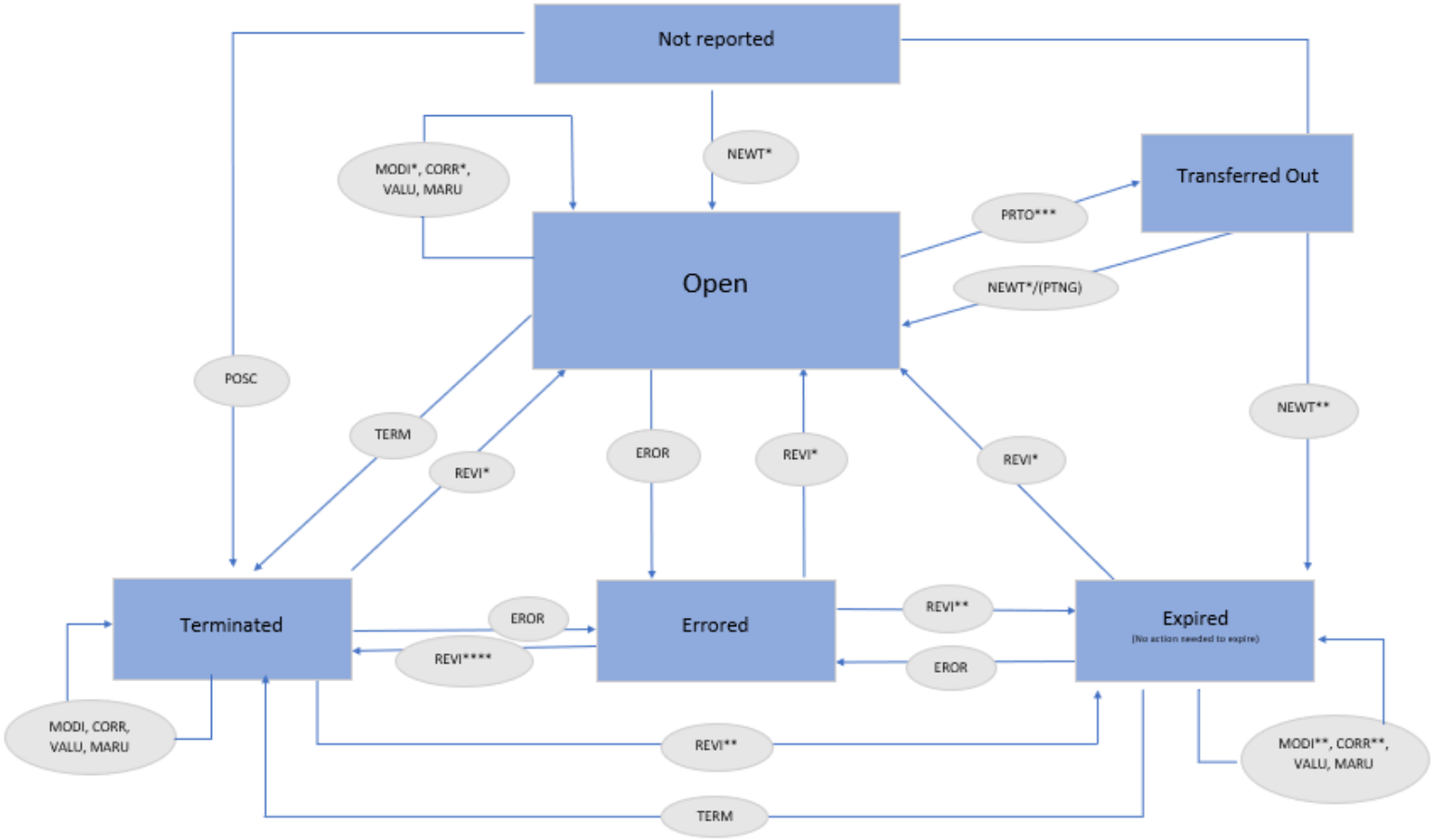
3.8. Table 8: Permitted Action Type Sequences For Lifecycle Events Reporting

Reporting of lifecycle events is facilitated by reporting of CDEs 2.107 Action type and 2.108 Event type. The below diagram provides clarifications on the allowable sequences of action types in order to avoid illogical submissions by the reporting counterparties and to ensure coherence between different reports pertaining to the same derivative. Individual jurisdictions that will apply this guidance may decide to require the Trade Repositories to perform checks to ensure that the order of reports complies with the established allowable sequences of action types. In

such case, if a submission is reported with an action type that is not possible based on the last action type submission, the Trade Repository would reject that submission.
The blue rectangular boxes in the diagram specify the status of a derivative (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 derivative is reported for a first time with the action type 'New', the status changes from 'Not reported' to 'Open'. If a counterparty reports subsequently 'Error' for that derivative, the status changes from 'Open' to 'Errored'. All dependencies between action types and statuses of derivatives indicated in the chart should be read in this way.
Generally, the following dependencies are established:

- If a derivative has status 'Not reported', only NEWT and POSC action types are permitted.
- If a derivative has status 'Open', certain action types are permitted as depicted in the diagram: MODI, CORR, VALU, MARU, PRTO, EROR, and TERM.
- If a derivative has status 'Terminated', certain action types are permitted as depicted in the diagram: MODI, CORR, VALU, MARU, EROR, PRTO and REVI.
- If a derivative has status 'Errored', only REVI action type is permitted.
- If a derivative has status 'Expired, certain action types are permitted as depicted in the diagram: MODI, CORR, VALU, MARU, REVI, TERM, EROR, PRTO.

All dependencies described in the chart apply to the reports of a given counterparty. I.e. in the jurisdictions with double-sided reporting obligation, the reports sent by the other party to the trade do not impact allowable action types reported by the first counterparty.
Action types 'Modify', 'Correct', 'Collateral/Margin update' and 'Valuation' do not impact the status of the derivative. 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 derivative to 'Open' (e.g. by modifying the maturity date). Only the action type 'Revive' can be used to change the status of the derivative to 'Open'.
Action type 'Revive' can be used to re-open derivatives which were cancelled (with action type 'Error'), terminated by mistake (with action type 'Terminate') and to re-open derivatives that reached (incorrectly reported) maturity date. Furthermore, 'Revive' can be used after the action type 'Position component' if the latter was reported by mistake. The status of the derivative after the submission of action type 'Revive' should be determined considering the Expiration date and, if reported, the Early termination date. For example, when action type 'Revive' is sent for a derivative with status 'Errored' and the Expiration date is in the past, the resulting status of the derivative 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 derivative reaches it maturity date, it is considered as 'Expired'.
It should be noted that the below diagram illustrates sequences permitted in at least one jurisdiction. Not all sequences will apply in all jurisdictions. In particular this concerns sequences including jurisdiction-specific action types, such as 'POSC' or 'PRTO'.



Notes: *The status of the derivative after revival; depends on the maturity date:*

** with Expiration Date >= today*

*** with Expiration Date < today*

**** PRTO is also accepted (but not expected) for termination or expired*

*****With Early Termination Date reported and < today*

3.9. Table 9: Permitted Allowable values for data element Underlier ID (Other) (NEW)

For an 'Underlier ID' that does not exist in the golden source that is the reference data source for the UPI service provider's enumerations of Underlier IDs, please follow below guidance for the allowable values set out below. Note this is not exhaustive, and other types may be included.

Asset Class	Underlier ID Type	Form of Underlier ID if not in golden source
Interest Rate	Floating Rate Index	ISDA FRO Name
	Debt Security Identifier	If no ISIN, then official registered name of the issuer—Maturity Date—Type of interest—Interest Rate—Interest Frequency—Debt Seniority
	Debt Index Identifier	Publisher's official long name of the index
	Inflation Index	ISDA FRO Name
Equity	Equity Index Name	Publisher's official long name of the index
	Equity Stock Identifier	If no ISIN (e.g. an unlisted stock), then official registered name of the stock—CFI 2nd character—CFI 3rd character
	Equity Index Identifier	Publisher's official long name of the index
Credit	Debt Security Identifier	If no ISIN, then official registered name of the issuer—Maturity Date—Type of interest—Interest Rate—Interest Frequency—Debt Seniority
	Debt Index Identifier	Publisher's official long name of the index
	Non-LEI entity identifier	Legal entity name as would be recorded in an LEI record
Commodity	Commodity Index	Publisher's official long name of the index
	Commodity Reference Price	ISDA CRP Name
Other	Exchange-traded future	If no ISIN, then MIC & Venue Product Code & F & F & YYYY-MM-DD & 0
	Exchange-traded option	If no ISIN, then MIC & Venue Product Code & O & P/C & YYYY-MM-DD & option strike price
	Digital Asset	ISO 24165 Digital Token Identifier

3.10. Table 10: Permitted Allowable values for data element Underlier ID (Other) source (NEW)

For an 'Underlier ID source' that does not exist in the golden source that is the reference data source for the UPI service provider's enumerations of Underlier ID source, please follow below guidance for the allowable values set out below. Note this is not exhaustive, and other types may be included.

Asset Class	Underlier ID Type	Form of Underlier ID source
Interest Rate	Floating Rate Index	ISDA FRO Naming Convention
	Debt Security Identifier	CDE debt name and type
	Debt Index Identifier	Publisher's legal name
	Inflation Index	ISDA FRO Naming Convention
Equity	Equity Index Name	Publisher's legal name
	Equity Stock Identifier	CDE equity name and type
	Equity Index Identifier	Publisher's legal name
Credit	Debt Security Identifier	CDE debt name and type
	Debt Index Identifier	Publisher's legal name
	Non-LEI entity identifier	Entity name
Commodity	Commodity Index	Publisher's legal name
	Commodity Reference Price	ISDA CRP Naming Convention
Other	Exchange-traded future	AII
	Exchange-traded option	AII
	Digital Asset	ISO 24165 Digital Token Identifier