

PROPOSED GUIDELINES TO THE FIRST SCHEDULE TO THE SF(RDC)R

Guideline No. : [to be published]

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1 PURPOSE

1.1 The Committee on Payments and Market Infrastructures and the International Organisation of Securities Commission (“**CPMI-IOSCO**”) has published three sets of technical guidance on the reporting of data fields in respect of derivatives contracts - namely, (i) the unique transaction identifier (“**UTI**”)¹, (ii) the unique product identifier (“**UPI**”)², and (iii) other critical over-the-counter (“**OTC**”) derivatives data elements (“**CDE**”)³ - to promote the global harmonisation of definitions, formats and usage of data fields. The Monetary Authority of Singapore (“**MAS**”) has adopted the technical guidance issued by CPMI-IOSCO and made corresponding amendments to the Securities and Futures (Reporting of Derivatives Contracts) Regulations 2013 (“**SF(RDC)R**”), including the First Schedule to the SF(RDC)R.

1.2 These Guidelines are issued by MAS pursuant to section 321 of the Securities and Futures Act (Cap. 289) (“**SFA**”) and apply to a “specified person” and a “specified derivatives contract”, as defined under section 124 of the SFA. These Guidelines provide guidance to specified persons on how to report the information set out in the First Schedule to the SF(RDC)R and should be read in conjunction with relevant provisions in the SFA and the SF(RDC)R.

1.3 Unless otherwise defined, the terms contained in these Guidelines have the same meaning as defined in the SFA and SF(RDC)R.

2 EXPLANATORY NOTES TO THE FIRST SCHEDULE TO THE SF(RDC)R

2.1 The First Schedule to the SF(RDC)R sets out the data fields to be reported for “specified derivatives contracts”, as defined under section 124 of the SFA. The First to Fifth Columns of Table 1 replicate the First Schedule to the SF(RDC)R, and the Sixth Column provides explanatory notes on the respective data fields. The explanatory notes describe how the respective data fields should be reported in different scenarios. In some cases, the explanatory notes may provide examples of specified derivatives contracts for which a data

¹ [CPMI-IOSCO Technical Guidance on Harmonisation of unique transaction identifier](#)

² [CPMI-IOSCO Technical Guidance on Harmonisation of unique product identifier](#)

³ [CPMI-IOSCO Technical Guidance on Harmonisation of critical OTC derivatives data elements \(other than UTI and UPI\)](#)

field is required or not required to be reported. The examples are intended to provide guidance to specified persons through illustrations and are by no means exhaustive.

Table 1: First Schedule to the SF(RDC)R and explanatory notes

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<i>Index</i>	<i>Type of information</i>	<i>Data field</i>	<i>Description of data field</i>	<i>Class of specified derivatives contracts</i>					<i>Explanatory notes</i>
				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
1	Counterparty information	Counterparty 1	Identifier of counterparty 1 to the contract. Field value: Alphanumeric string	✓	✓	✓	✓	✓	In the case of an allocated contract executed by a fund manager on behalf of a fund, the fund, and not the fund manager, is reported as the counterparty. Where “Counterparty 1” is a specified person, to use LEI or pre-LEI if LEI is not available. Where “Counterparty 1” is not a specified person, to use LEI or pre-LEI if LEI is not available or, if “Counterparty 1” does not have any LEI or pre-LEI, to use SWIFT BIC code, AVOX ID, any identifier issued by a licensed trade repository or licensed foreign trade repository, or client code. In the case of individuals, to use a client code.
2	Counterparty information	Counterparty 2	Identifier of counterparty 2 to the contract. Field value: Alphanumeric string	✓	✓	✓	✓	✓	In the case of an allocated contract executed by a fund manager on behalf of a fund, the fund and not the fund manager is reported as the counterparty. Where “Counterparty 2” is a specified person, to use LEI or pre-LEI if LEI is not available. Where “Counterparty 2” is not a specified person, to use LEI or pre-LEI if LEI is not available or, if “Counterparty 2” does not have any LEI or pre-LEI, to use SWIFT BIC code, AVOX ID, any identifier issued by a licensed trade repository or licensed foreign trade repository, or client code. In the case of individuals, to use a client code.

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3	Counterparty information	Counterparty 2 identifier type	Indicator of whether LEI (including pre-LEI) was used to identify "Counterparty 2". Field value: True False	✓	✓	✓	✓	✓	To report "True" if LEI or Pre-LEI was used to report "Counterparty 2". Otherwise, report "False".
4	Counterparty information	Trading capacity of specified person	To denote trading capacity of specified person. Field value: Principal Agent	✓	✓	✓	✓	✓	-
5	Counterparty information	Direction (where applicable)	Indicator of whether "Counterparty 1" is the buyer or the seller in the contract, where applicable. Field value: "BYER" = Buyer "SLLR" = Seller	✓	✓	✓	✓	✓	This data field is not applicable to contracts where "Direction of leg 1" and "Direction of leg 2" apply. A non-exhaustive list of examples of contracts for which this data field could apply are: (a) most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards) (b) most options and option-like contracts including swaptions, caps and floors (c) credit default swaps (buyer/seller of protection) (d) variance, volatility and correlation swaps (e) contracts for difference (CFDs) and spreadbets.

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6	Counterparty information	Direction of leg 1 (where applicable)	Indicator of whether "Counterparty 1" is the payer or the receiver of leg 1 in the contract, where applicable. Field value: "MAKE" = Payer "TAKE" = Receiver	✓	✓	✓	✓	✓	This data field is not applicable to contracts covered by "Direction". A non-exhaustive list of examples of contracts for which this data field could apply are: (a) 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) (b) foreign exchange swaps, forwards, non-deliverable forwards.
7	Counterparty information	Direction of leg 2 (where applicable)	Indicator of whether "Counterparty 1" is the payer or the receiver of leg 2 in the contract, where applicable. Field value: "MAKE" = Payer "TAKE" = Receiver	✓	✓	✓	✓	✓	This data field is not applicable to contracts covered by "Direction". A non-exhaustive list of examples of instruments for which this data field could apply are: (a) 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) (b) foreign exchange swaps, forwards, non-deliverable forwards.
8	Counterparty information	Reporting specified person	Identifier of the specified person with the reporting obligation in respect of the contract. Field value: Alphanumeric string	✓	✓	✓	✓	✓	To use LEI or pre-LEI if LEI is not available.

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9	Counterparty information	Data submitter	Identifier of the entity submitting information on the contract, which is reported to a licensed trade repository or licensed foreign trade repository. Field value: Alphanumeric string	✓	✓	✓	✓	✓	To use LEI or pre-LEI if LEI is not available. If the “Reporting specified person” has delegated the reporting to another person (e.g. a service provider), this data field will reflect the identity of the delegated person. Otherwise, it will reflect the identity of the “Reporting specified person”.
10	Counterparty information	Beneficiary 1	Identifier of the beneficiary of the contract for “Counterparty 1”. Field value: Alphanumeric string	✓	✓	✓	✓	✓	For each contract that is executed, this data field identifies the party that becomes subject to the rights and obligations arising from the contract, rather than any party who executes the contract on behalf of or otherwise represents such party. If a beneficiary is a <i>structure</i> such as a trust or collective investment scheme (“CIS”), this data field would identify the <i>structure</i> , rather than the entities that hold ownership interests in the structure. On the specific field values to be reported: (a) Where the beneficiary is a legal entity (for example, a company), to use LEI or pre-LEI if LEI is not available or, if the legal entity does not have any LEI or pre-LEI, to use SWIFT BIC code, AVOX ID, any identifier issued by a licensed trade repository or licensed foreign trade repository, or client code assigned by the specified person. (b) Where the beneficiary is a CIS, the beneficiary must be identified by the LEI, or

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										<p>the OPERA II scheme number if LEI is not available. If LEI and OPERA II scheme number are both not available, to use the client code assigned by the specified person. For example, if the CIS is incorporated as a variable capital company (VCC), to use LEI. If the CIS is a real estate investment trust, to use the Opera II scheme number.</p> <p>(c) Where the beneficiary is an individual, to use the client code assigned by the specified person.</p>
11	Counterparty information	Beneficiary 1 identifier type	<p>Indicator of whether LEI (including pre-LEI) was used to identify “Beneficiary 1”.</p> <p>Field value: True False</p>	✓	✓	✓	✓	✓		<p>To report “True” if LEI or Pre-LEI was used to report ‘Beneficiary 1’. Otherwise, report “False”.</p>
12	Contract information	Unique transaction identifier (UTI)	<p>A unique identifier to denote the contract.</p> <p>Field value: Alphanumeric string</p>	✓	✓	✓	✓	✓		<p>Only one UTI should be generated for a contract.</p> <p>UTI should be constructed solely from the upper-case alphabetic characters A–Z or the digits 0–9, inclusive in both cases. UTIs are structured as a concatenated combination of the LEI of the generating entity at the point of generation and a unique value created by that entity (where this value only needs to be unique within the set of such values generated by that</p>

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										entity since the combination with the LEI will guarantee uniqueness). The generating entity may or may not be the reporting specified person.
13	Contract information	Unique product identifier (UPI)	An identifier to denote the product type. Field value: Alphanumeric string	✓	✓	✓	✓	✓		MAS intends to allow only the use of UPI generated by The Derivatives Service Bureau Limited, when it is available. Until such time, UPI may be reported using ISDA product taxonomy and product codes made available by the licensed trade repository or licensed foreign trade repository.
14	Contract information	Prior UTI (where applicable)	To denote the previous UTI that immediately precedes the UTI that relates to this contract, where applicable. Field value: Alphanumeric string	✓	✓	✓	✓	✓		Where an interim UTI was previously reported for this contract due to the temporary unavailability of UTI, to report the interim UTI previously reported. Where there is a predecessor contract that has given rise to this contract due to a lifecycle event, to report the UTI assigned to the predecessor contract that has given rise to this contract due to a lifecycle event, in a one-to-one relation between the contracts (e.g. in the case of a novation, when a contract is terminated, and a new contract is generated) or in a one-to-many relation between contracts (e.g. in clearing or if a contract is split into several different contracts). This data field is not applicable when reporting many-to-one and

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										many-to-many relations between contracts (e.g. in the case of a compression).
15	Contract information	Underlying (where applicable)	An identifier for the underlying thing to the contract, where applicable. Field value: Alphanumeric string	✓	✓	✗	✓	✓		<p>This data field is only applicable where "Direction" applies.</p> <p>The description and field values to be reported for each class of specified derivatives contracts are as follows:</p> <p>(a) CR: An identifier of the entity that is the subject of the protection being purchased and sold. In the case of indices, to indicate the ISIN, or if no ISIN is available, a notation "I" to indicate that the underlying is an index without ISIN. In the case of baskets, a notation "B" to indicate that the underlying is a basket.</p> <p>Field value: REDID (where available) ISIN (where available) "B" = Basket "I" = Index</p> <p>(b) IR: An identifier for the underlying to the derivative to which the contract relates (e.g. bonds). In the case of indices, to indicate the ISIN, or if no ISIN is available, a notation "I" to indicate that the underlying is an index without ISIN. In the case of baskets, a</p>

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									<p>notation “B” to indicate that the underlying is a basket.</p> <p>Field value: ISIN (12 alphanumeric digits) CUSIP (9 alphanumeric digits) SEDOL (7 alphanumeric digits) RIC (5 alphanumeric digits) Interim entity identifier (20 alphanumeric digits) “B” = Basket “I” = Index</p> <p>(c) EQ: An identifier for the underlying to the derivative to which the contract relates. In the case of indices, to indicate the ISIN, or if no ISIN is available, a notation “I” to indicate that the underlying is an index without ISIN. In the case of baskets, a notation “B” to indicate that the underlying is a basket.</p> <p>Field value: ISIN (12 alphanumeric digits) CUSIP (9 alphanumeric digits) SEDOL (7 alphanumeric digits) RIC (5 alphanumeric digits) Interim entity identifier (20 alphanumeric digits) “B” = Basket “I” = Index</p>

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									<p>(d) CO: Details of the type of commodity underlying the contract. In the case of indices, to indicate the ISIN, or if no ISIN is available, a notation "I" to indicate that the underlying is an index without ISIN. In the case of baskets, a notation "B" to indicate that the underlying is a basket.</p> <p>Field value: ISIN (12 alphanumeric digits) "GO" = Grains oilseeds "DA" = Dairy "LI" =Livestock "FO" =Forestry "SO" = Softs "OI" = Oil, "NG" = Natural gas "CO" = Coal "EL" = Electricity "IE" = Inter-energy "PR" = Precious, "NP" = Non-precious "B" = Basket "I" = Index</p>

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16	Contract information	Fixed rate of leg 1 (where applicable)	Per annum rate of the fixed rate of leg 1, where applicable. Field value: Positive and negative values expressed as decimal	✓	✓	✗	✓	✓	Where “Direction of leg 1” is reported for the contract, information on leg 1 of the contract should be reported either as “Fixed rate of leg 1” or “Identifier of the floating rate of leg 1”, as the case may be. Field value: Positive and negative values expressed as decimal (e.g. 0.0257 instead of 2.57%), up to 11 numeric characters including 10 decimal places
17	Contract information	Identifier of the floating rate of leg 1 (where applicable)	Identifier of the rate used for leg 1 which are reset at predetermined intervals by reference to a market reference rate, where applicable. Field value: ISIN (12 alphanumeric digits)	✓	✓	✗	✓	✓	Where “Direction of leg 1” is reported for the contract, information on leg 1 of the contract should be reported either as “Fixed rate of leg 1” or “Identifier of the floating rate of leg 1”, as the case may be. In the case of a floating rate, if the floating rate has an ISIN, to report the ISIN in this data field. Otherwise, to report the floating rate in “Name of the floating rate of leg 1”.
18	Contract information	Name of the floating rate of leg 1 (where applicable)	Name of the rate used for leg 1 which are reset at predetermined intervals by reference to a market reference rate, where “Identifier of the floating rate of leg 1” is not available. Field value: Up to 50 alphanumeric characters	✓	✓	✗	✓	✓	This data field is only applicable if leg 1 is a floating rate, and the floating rate does not have an ISIN. “Name of the floating rate of leg 1” should be reported in the format of currency, period (e.g. “ON” = Overnight, “W” = Week, “M” = Month), name. For example: USD 3M LIBOR, USD 12M LIBOR, SGD 6M SOR.

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19	Contract information	Spread of leg 1 (where applicable)	<p>For leg 1 of the contract, where applicable, the spread on the floating rate index reference price of leg 1, or the difference between the reference prices of two floating rate indexes.</p> <p>Field value: Any value if "Spread notation of leg 1" = 1 Any value expressed as decimal, if "Spread notation of leg 1" = 3</p>	✓	✓	✗	✓	✓	<p>For contracts with periodic payments (e.g. interest rate fixed/float swaps, interest rate basis swaps, commodity swaps),</p> <p>(a) spread on the individual floating rate 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</p> <p>(b) difference between the reference prices of the two floating rate 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.</p> <p>Field value: Any numeric value if "Spread notation of leg 1" = 1 Any value expressed as decimal (e.g. 0.0257 instead of 2.57%), if "Spread notation of leg 1" = 3</p>
20	Contract information	Spread notation of leg 1 (where applicable)	<p>Manner in which "Spread of leg 1" is expressed, where applicable.</p> <p>Field value: 1 = Monetary amount 3 = Decimal</p>	✓	✓	✗	✓	✓	<p>This data field is only applicable where "Spread of leg 1" applies.</p>

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21	Contract information	Spread currency of leg 1 (where applicable)	Currency in which “Spread of leg 1” is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✗	✓	✓	This data field is only applicable if “Spread notation of leg 1” = 1.
22	Contract information	Fixed rate of leg 2 (where applicable)	Per annum rate of the fixed rate of leg 2, where applicable. Field value: Positive and negative values expressed as decimal	✓	✓	✗	✓	✓	Where “Direction of leg 2” is reported for the contract, information on leg 2 of the contract should be reported either as “Fixed rate of leg 2” or “Identifier of the floating rate of leg 2”, as the case may be. Field value: Positive and negative values expressed as decimal (e.g. 0.0257 instead of 2.57%), up to 11 numeric characters including 10 decimal places.
23	Contract information	Identifier of the floating rate of leg 2 (where applicable)	Identifier of the rate used for leg 2 which are reset at predetermined intervals by reference to a market reference rate, where applicable. Field value: ISIN (12 alphanumeric digits)	✓	✓	✗	✓	✓	Where “Direction of leg 2” is reported for the contract, information on leg 2 of the contract should be reported either as “Fixed rate of leg 2” or “Identifier of the floating rate of leg 2”, as the case may be. In the case of a floating rate, if the floating rate has an ISIN, to report the ISIN in this data field. Otherwise, to report the floating rate in “Name of the floating rate of leg 2”.
24	Contract information	Name of the floating rate of leg 2	Name of the rate used for leg 2 which are reset at predetermined intervals by reference to a market reference rate,	✓	✓	✗	✓	✓	This data field is only applicable if leg 1 is a floating rate, and the floating rate does not have an ISIN.

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		(where applicable)	where “Identifier of the floating rate of leg 2” is not available. Field value: Up to 50 alphanumeric characters						“Name of the floating rate of leg2” should be reported in the format of currency, period (e.g. “ON” = Overnight, “W” = Week, “M” = Month), name. For example: USD 3M LIBOR, USD 12M LIBOR, SGD 6M SOR.
25	Contract information	Spread of leg 2 (where applicable)	For leg 2 of the contract, where applicable, the spread on the floating rate index reference price of leg 2, or the difference between the reference prices of the two floating rate indexes. Field value: Any value if “Spread notation of leg 2” = 1 Any value expressed as decimal, if “Spread notation of leg 2” = 3	✓	✓	✗	✓	✓	For contracts with periodic payments (e.g. interest rate fixed/float swaps, interest rate basis swaps, commodity swaps), (a) spread on the individual floating rate 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 (b) difference between the reference prices of the two floating rate 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. Field value: Any numeric value if “Spread notation of leg 2” = 1 Any value expressed as decimal (e.g. 0.0257 instead of 2.57%), if “Spread notation of leg 2” = 3

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
26	Contract information	Spread notation of leg 2 (where applicable)	Manner in which "Spread of leg 2" is expressed, where applicable. Field value: 1 = Monetary amount 3 = Decimal	✓	✓	✗	✓	✓	This data field is only applicable where "Spread of leg 2" applies.
27	Contract information	Spread currency of leg 2 (where applicable)	Currency in which "Spread of leg 2" is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✗	✓	✓	This data field is only applicable if "Spread notation of leg 2" = 1.
28	Contract information	Option type (where applicable)	To denote the type of option, where applicable. Field value: "CALL" = Call "PUTO" = Put "OTHR" = where it cannot be determined whether it is a "CALL" or "PUTO"	✓	✓	✓	✓	✓	This data field is not applicable if the contract is not an option or does not embed any optionality.
29	Contract information	Option style (where applicable)	To indicate whether the option can be exercised on a fixed date or any time during the life of the contract, where applicable. Field value: "AMER" = American "EURO" = European "BERM" = Bermudan	✓	✓	✓	✓	✓	This data field is not applicable if the contract is not an option or does not embed any optionality.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
30	Contract information	First exercise date (where applicable)	<p>First unadjusted date during the exercise period in which an option can be exercised, where applicable.</p> <p>Field value: ISO 8601 date format, UTC time</p>	✓	✓	✓	✓	✓	<p>For European-style options, this date is same as the Expiration date. For American-style options, the first possible exercise date is the unadjusted date included in the execution timestamp. For knock-in options, where the first exercise date is not known when a new contract is reported, the first exercise date is to be updated when it becomes available.</p> <p>This data field is not applicable if the contract is not an option or does not embed any optionality.</p>
31	Contract information	Effective date	<p>Unadjusted date at which obligations under the contract come into effect.</p> <p>Field value: ISO 8601 date format, UTC time</p>	✓	✓	✓	✓	✓	<p>Unadjusted date at which obligations under the contract come into effect, as included in the confirmation. Where effective date is not relevant for contracts such as foreign exchange forwards, the execution date of the contract may be used.</p>
32	Contract information	Expiration date	<p>Unadjusted date at which obligations under the contract stop being effective.</p> <p>Field value: ISO 8601 date format, UTC time</p>	✓	✓	✓	✓	✓	<p>Unadjusted date at which obligations under the contract stop being effective, as included in the confirmation. If the contract is an option, the expiry date of the option.</p> <p>Early termination does not affect this data field.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
33	Contract information	Swap link ID (where applicable)	The identifier that links both legs of a foreign exchange swap, where applicable. Field value: Alphanumeric string	×	×	✓	×	×	This data field is only applicable for foreign exchange swaps.
34	Settlement	Delivery type	To indicate whether the contract is settled physically or in cash. Field value: "CASH" = Cash "PHYS" = Physical "OPTL" = Optional	✓	✓	✓	✓	✓	"OPTL" = Optional for counterparty or when determined by a third party.
35	Settlement	Settlement currency of the contract or leg 1 (where applicable)	For multicurrency contracts that do not net, the settlement currency of leg 1. For all other contracts, the currency for the cash settlement of the contract, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓	This data field is not applicable for physically settled contracts (e.g. physically settled swaptions).
36	Settlement	Settlement currency of leg 2 (where applicable)	For multicurrency contracts that do not net, the cash settlement currency of leg 2, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓	This data field is not applicable for physically settled products (e.g. physically settled swaptions).

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
37	Settlement	Final contractual settlement date	Unadjusted date as per the contract, by which all transfer of cash or assets should take place and the counterparties should no longer have any outstanding obligations to each other under that contract. Field value: ISO 8601 date format, UTC time	✓	✓	✓	✓	✓	For contracts that may not have a final contractual settlement date (e.g. American options), this data field reflects the date by which the transfer of cash or asset would take place if termination were to occur on the expiration date.
38	Clearing	Cleared	Indicator of whether the contract has been cleared, or is intended to be cleared, by a central counterparty. Field values: "Y" = Yes, centrally cleared. "N" = No, not centrally cleared "I" = Intent to clear	✓	✓	✓	✓	✓	Field values: "Y" = Yes, centrally cleared, for beta and gamma contracts "N" = No, not centrally cleared "I" = Intent to clear, for alpha contracts that are planned to be submitted to clearing
39	Clearing	Central counterparty (where applicable)	Identifier of the central counterparty that cleared the contract, where applicable. Field value: Alphanumeric string	✓	✓	✓	✓	✓	To use LEI or pre-LEI if LEI is not available. This data field is not applicable if the value of the data field "Cleared" is "N" (which means "No, not centrally cleared") or "I" (which means "Intent to clear").

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
40	Clearing	Clearing member (where applicable)	<p>Identifier of the clearing member through which a contract was cleared at a central counterparty, where applicable.</p> <p>Field value: Alphanumeric string</p>						<p>In the case of the principal clearing model, the clearing member is identified as clearing member and also as a counterparty in both contracts resulting from clearing: (i) in the contracts between the central counterparty and the clearing member; and (ii) in the contracts between the clearing member and the counterparty to the original alpha contract.</p> <p>In the case of the agency clearing model, the clearing member is identified as clearing member but not as the counterparty to contracts resulting from clearing. Under this model, the counterparties are the central counterparty and the client.</p> <p>To use LEI or pre-LEI if LEI is not available.</p> <p>This data field is not applicable if the value of the data field "Cleared" is "N" (which means "No, not centrally cleared") or "I" (which means "Intent to clear").</p>
41	Clearing	Clearing timestamp (where applicable)	<p>The date when the clearing of the contract took place, where applicable.</p> <p>Field value: ISO 8601 date format, UTC time</p>	✓	✓	✓	✓	✓	<p>This data field is not applicable if the value of the data field "Cleared" is "N" (which means "No, not centrally cleared") or "I" (which means "Intent to clear").</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
42	Execution & related information	Platform identifier	<p>Identifier of the trading facility on which the contract was executed.</p> <p>Field value: ISO 10383 Segment Market Identifier Code (MIC), or if no trading facility was involved in the transaction: "XOFF", for contracts in listed instruments "XXXX", for contracts 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</p>	✓	✓	✓	✓	✓	Examples of a trading facility include exchange, multilateral trading facility, swap execution facility. The trading facility may or may not be regulated by MAS.
43	Execution & related information	Reporting obligation of specified person (where applicable)	<p>To indicate the jurisdiction(s), other than Singapore, to which the specified person has a reporting obligation, where applicable.</p> <p>Field value: ISO 3166-1 alpha-2 country code</p>	✓	✓	✓	✓	✓	This data field is not applicable if the "Reporting specified person" does not have a reporting obligation outside of Singapore.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
44	Execution & related information	Booking location	Where the contract is booked in Singapore, to use country code for Singapore "SG". Where the contract is not booked in Singapore, to denote the country where the contract was booked. Field value: ISO 3166-1 alpha-2 country code	✓	✓	✓	✓	✓	-
45	Execution & related information	Trader location	Where the contract is traded in Singapore, to use country code for Singapore "SG". Where the contract is not traded in Singapore, to denote the country where the trader which executed the contract is located. Field value: ISO 3166-1 alpha-2 country code	✓	✓	✓	✓	✓	-

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
46	Execution & related information	Confirmed	To indicate whether the legally binding terms of a contract were documented and agreed upon (confirmed) or not (unconfirmed). Field value: "NCNF" = Unconfirmed "ECNF" = Electronic "YCNF" = Non-electronic	✓	✓	✓	✓	✓	Field value: "NCNF" = Unconfirmed, if parties have not agreed that the legally binding terms have been correctly documented "ECNF" = Electronic, if confirmation is provided via a shared confirmation facility or platform, or a private/bilateral electronic system "YCNF" = Non-electronic, if confirmation is provided via a human-readable written document, such as fax, paper or manually processed e-mails
47	Execution & related information	Confirmation timestamp (where applicable)	The date when the contract is confirmed, where applicable. Field value: ISO 8601 date format, UTC time	✓	✓	✓	✓	✓	This data field is not applicable if the value of the data field "Confirmed" is "NCNF".
48	Execution & related information	Execution timestamp	Date and time a contract was originally executed, resulting in the generation of a new UTI. Field value: ISO 8601 date format, UTC time	✓	✓	✓	✓	✓	This data field remains unchanged throughout the life of the UTI.
49	Execution & related information	Reporting timestamp	Date and time when the contract was reported to the trade repository. Field value: ISO 8601 date format, UTC time	✓	✓	✓	✓	✓	-

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
50	Custom basket	Identifier of the basket's constituents (where applicable)	Underliers that represent the constituents of a custom basket, where applicable.	✓	✓	✓	✓	✓	<p>Underliers that represent the constituents of a custom basket, in line with the underlier ID within the UPI reference data fields, as defined by the CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Product Identifier.</p> <p>This data field is not applicable if no custom basket is involved.</p> <p>Reporting of this data field will only commence when reporting of the data field "Basket constituent unit of measure" commences.</p>
51	Custom basket	Source of the identifier of the basket constituents (where applicable)	Source of the underliers' identifiers that represent the constituents of a custom basket, where applicable.	✓	✓	✓	✓	✓	<p>Source of the underliers' identifiers that represent the constituents of a custom basket, in line with the underlier ID source within the UPI reference data fields, as defined by the CPMI-IOSCO Technical Guidance: Harmonisation of the Unique Product Identifier.</p> <p>This data field is not applicable if no custom basket is involved.</p> <p>Reporting of this data field will only commence when reporting of the data field "Basket constituent unit of measure" commences.</p>

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52	Custom basket	Basket constituent unit of measure (where applicable)	Unit of measure in which the number of units of a particular custom basket constituent is expressed, where applicable.	✓	✓	✓	✓	✓	<p>This data field is not applicable if no custom basket is involved.</p> <p>A list of allowable values and their format will be provided to the CDE maintenance and governance framework, which will be developed by the CPMI and IOSCO. Until such time that the list of allowable values and their format is developed by CPMI and IOSCO, reporting of this data field is not required.</p>
53	Custom basket	Basket constituent number of units (where applicable)	<p>The number of units of a particular constituent in a custom basket, where applicable.</p> <p>Field value: Any value greater than zero</p>	✓	✓	✓	✓	✓	<p>This data field is not applicable if no custom basket is involved.</p> <p>Reporting of this data field will only commence when reporting of the data field “Basket constituent unit of measure” commences.</p>
54	Valuation	Valuation amount	<p>Current monetary value of the outstanding contract.</p> <p>Field value: Any value</p>	✓	✓	✓	✓	✓	Valuation amount is expressed as the exit cost of the contract or components of the contract, i.e. the price that would be received to sell the contract (in the market in an orderly transaction at the valuation date).
55	Valuation	Valuation currency	<p>Currency in which “Valuation amount” is denominated.</p> <p>Field value: Currencies included in ISO 4217</p>	✓	✓	✓	✓	✓	-

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
56	Valuation	Valuation method	Source and method used for the valuation of the contract by the "Reporting specified person". Field value: "M" = Mark-to-market "O" = Mark-to-model "C" = Central counterparty's valuation	✓	✓	✓	✓	✓	If at least one valuation input is used that is classified as "mark-to-model" in Annex A, then the whole valuation is classified as "mark-to-model". If only inputs are used that are classified as "mark-to-market" in Annex A then the whole valuation is classified as "mark-to-market".
57	Valuation	Valuation timestamp	Date and time of the last valuation, whether by "mark-to-market", "mark-to-model" or provided by the central counterparty, as the case may be. Field value: ISO 8601 date format, UTC time	✓	✓	✓	✓	✓	If for example a currency exchange rate is the basis for a contract's valuation, then the valuation timestamp reflects the moment in time that exchange rate was current.
58	Collateral & margin	Collateral portfolio indicator	Indicator of whether the collateralisation was performed on a portfolio basis. Field value: True, if collateralised on a portfolio basis False, if not on a portfolio basis	✓	✓	✓	✓	✓	If the contract is part of a set of contracts that are margined together (either on a net or a gross basis), then collateralisation is performed on a portfolio basis.
59	Collateral & margin	Collateral portfolio code (where applicable)	Unique code assigned by "Counterparty 1" to the portfolio when collateral is reported on a portfolio basis, where applicable. Field value: Up to 52 alphanumeric characters	✓	✓	✓	✓	✓	This data field is not applicable under the following circumstances: (a) if the collateralisation was performed on a contract level basis; (b) if there is no collateral agreement; (c) if no collateral is posted or received.

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60	Collateral & margin	Initial margin posted by Counterparty 1 (pre-haircut) (where applicable)	<p>Monetary value of initial margin that has been posted by “Counterparty 1”, where applicable.</p> <p>Field value: Any value greater than or equal to zero</p>	✓	✓	✓	✓	✓	<p>This data field is applicable to both uncleared and centrally cleared contracts.</p> <p>This data field is not applicable if no initial margin has been posted by “Counterparty 1”.</p> <p>If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio. If the collateralisation is performed for single contracts, the initial margin posted relates to such single contracts.</p> <p>This data field refers to the total current value of the initial margin, rather than to its daily change. It includes any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. In the case of centrally cleared contracts, it excludes default fund contributions, and collateral posted against liquidity provisions to the central counterparty, i.e. committed credit lines.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by “Counterparty 1” and reported as one total value.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
61	Collateral & margin	Initial margin posted by Counterparty 1 (post-haircut) (where applicable)	<p>Monetary value of initial margin that has been posted by “Counterparty 1” after application of the haircut, where applicable.</p> <p>Field value: Any value greater than or equal to zero.</p>	✓	✓	✓	✓	✓	<p>This data field is applicable to both uncleared and centrally cleared contracts.</p> <p>This data field is not applicable if no initial margin has been posted by “Counterparty 1”.</p> <p>If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio. If the collateralisation is performed for single contracts, the initial margin posted relates to such single contracts.</p> <p>This data field refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. It includes any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. In the case of centrally cleared contracts, it excludes default fund contributions and collateral posted against liquidity provisions to the central counterparty, i.e. committed credit lines.</p> <p>If the initial margin posted is denominated in more than one currency, those amounts are converted into a single currency chosen by “Counterparty 1” and reported as one total value.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
62	Collateral & margin	Currency of initial margin posted (where applicable)	Currency in which the initial margin (both pre-haircut and post-haircut) posted by "Counterparty 1" is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓	If the initial margin posted is denominated in more than one currency, this data field reflects one of those currencies into which "Counterparty 1" has chosen to convert all the values of posted initial margins. This data field is not applicable if no initial margin has been posted by "Counterparty 1".
63	Collateral & margin	Initial margin collected by Counterparty 1 (pre-haircut) (where applicable)	Monetary value of initial margin that has been collected by "Counterparty 1", where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓	This data field is applicable to both uncleared and centrally cleared contracts. This data field is not applicable if no initial margin has been collected by "Counterparty 1". If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio. If the collateralisation is performed for single contracts, the initial margin collected relates to such single contract. This data field refers to the total current value of the initial margin, rather than to its daily change. It includes any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. In the case of centrally cleared contracts, it excludes collateral collected by the central counterparty as part of its investment activity.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										If the initial margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by “Counterparty 1” and reported as one total value.
64	Collateral & margin	Initial margin collected by Counterparty 1 (post-haircut) (where applicable)	Monetary value of initial margin that has been collected by “Counterparty 1” after application of the haircut, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓	<p>This data field is applicable to both uncleared and centrally cleared contracts.</p> <p>This data field is not applicable if no initial margin has been collected by “Counterparty 1”.</p> <p>If the collateralisation is performed at portfolio level, the initial margin collected relates to the whole portfolio. If the collateralisation is performed for single contracts, the initial margin collected relates to such single contract.</p> <p>This data field refers to the total current value of the initial margin after application of the haircut (if applicable), rather than to its daily change. It includes any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. In the case of centrally cleared contracts, it excludes collateral collected by the central counterparty as part of its investment activity.</p> <p>If the initial margin collected is denominated in more than one currency, those amounts are</p>	

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										converted into a single currency chosen by “Counterparty 1” and reported as one total value.
65	Collateral & margin	Currency of initial margin collected (where applicable)	Currency in which the initial margin (both pre-haircut and post-haircut) collected by “Counterparty 1” is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓		If the initial margin collected is denominated in more than one currency, this data field reflects one of those currencies into which “Counterparty 1” has chosen to convert all the values of collected initial margins. This data field is not applicable if no initial margin has been collected by “Counterparty 1”.
66	Collateral & margin	Variation margin posted by Counterparty 1 (pre-haircut) (where applicable)	Monetary value of the variation margin posted by “Counterparty 1”, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		This data field is not applicable if no variation margin has been posted by “Counterparty 1”. If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio. If the collateralisation is performed for single contracts, the variation margin posted relates to such single contract. This data field refers to the total current value of the variation margin, cumulated since the first reporting of variation margins posted for the portfolio/contract. It includes any margin that is cash-settled and any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. It excludes contingent variation margin.

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<i>Index</i>	<i>Type of information</i>	<i>Data field</i>	<i>Description of data field</i>	<i>Class of specified derivatives contracts</i>					<i>Explanatory notes</i>	
				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by “Counterparty 1” and reported as one total value.
67	Collateral & margin	Variation margin posted by Counterparty 1 (post-haircut) (where applicable)	Monetary value of the variation margin posted by “Counterparty 1” after application of the haircut, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		<p>This data field is not applicable if no variation margin has been posted by “Counterparty 1”.</p> <p>If the collateralisation is performed at portfolio level, the variation margin posted relates to the whole portfolio. If the collateralisation is performed for single contracts, the variation margin posted relates to such single contract.</p> <p>This data field refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of variation margins posted for the portfolio/contract.</p> <p>It includes any margin that is cash-settled and any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. It excludes contingent variation margin.</p> <p>If the variation margin collected is denominated in more than one currency, those amounts are</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										converted into a single currency chosen by “Counterparty 1” and reported as one total value.
68	Collateral & margin	Currency of variation margin posted (where applicable)	Currency in which the variation margin (both pre-haircut and post-haircut) posted is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓		If the variation margin posted is denominated in more than one currency, this data field reflects one of those currencies into which “Counterparty 1” has chosen to convert all the values of posted variation margins. This data field is not applicable if no variation margin has been posted by “Counterparty 1”.
69	Collateral & margin	Variation margin collected by Counterparty 1 (pre-haircut) (where applicable)	Monetary value of the variation margin collected by “Counterparty 1”, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		This data field is not applicable if no variation margin has been collected by “Counterparty 1”. If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio. If the collateralisation is performed for single contracts, the variation margin collected relates to such single contract. This data field refers to the total current value of the variation margin, cumulated since the first reporting of collected variation margins for the portfolio/contract. It includes any margin that is cash-settled and any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. It excludes contingent variation margin.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by “Counterparty 1” and reported as one total value.
70	Collateral & margin	Variation margin collected by Counterparty 1 (post-haircut) (where applicable)	Monetary value of the variation margin collected by “Counterparty 1” after application of the haircut, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		<p>This data field is not applicable if no variation margin has been collected by “Counterparty 1”.</p> <p>If the collateralisation is performed at portfolio level, the variation margin collected relates to the whole portfolio. If the collateralisation is performed for single contracts, the variation margin collected relates to such single contract.</p> <p>This data field refers to the total current value of the variation margin after application of the haircut (if applicable), cumulated since the first reporting of collected variation margins for the portfolio/contract. It includes any margin that is cash-settled and any margin that is in transit and pending settlement, unless inclusion of such margin is not allowed under the jurisdictional requirements. It excludes contingent variation margin.</p> <p>If the variation margin collected is denominated in more than one currency, those amounts are converted into a single currency chosen by</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										"Counterparty 1" and reported as one total value.
71	Collateral & margin	Currency of variation margin collected (where applicable)	Currency in which the variation margin (both pre-haircut and post-haircut) collected by "Counterparty 1" is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓		If the variation margin collected is denominated in more than one currency, this data field reflects one of those currencies into which "Counterparty 1" has chosen to convert all the values of collected variation margins. This data field is not applicable if no variation margin has been collected by "Counterparty 1".
72	Collateral & margin	Excess collateral posted by Counterparty 1 (where applicable)	Monetary value of any additional collateral posted by "Counterparty 1" which is separate and independent from initial and variation margin, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		This data field is applicable to both uncleared and centrally cleared contracts. This data field is not applicable if no excess collateral has been posted by "Counterparty 1". This data field 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 contracts, excess collateral is reported only to

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										the extent it can be assigned to a specific portfolio or contract.
73	Collateral & margin	Currency of excess collateral posted (where applicable)	Currency in which “Excess collateral posted by Counterparty 1” is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓		If the excess collateral posted is denominated in more than one currency, this data field reflects one of those currencies into which “Counterparty 1” has chosen to convert all the values of posted excess collateral. This data field is not applicable if no excess collateral has been posted by “Counterparty 1”.
74	Collateral & margin	Excess collateral collected by Counterparty 1 (where applicable)	Monetary value of any additional collateral collected by “Counterparty 1” which is separate and independent from initial margin and variation margin, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		This data field is applicable to both uncleared and centrally cleared contracts. This data field is not applicable if no excess collateral has been collected by “Counterparty 1”. This data field 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 posted or variation margin posted respectively rather than included as excess collateral collected.

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<i>Index</i>	<i>Type of information</i>	<i>Data field</i>	<i>Description of data field</i>	<i>Class of specified derivatives contracts</i>					<i>Explanatory notes</i>	
				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										For centrally cleared contracts, excess collateral is reported only to the extent it can be assigned to a specific portfolio or contract.
75	Collateral & margin	Currency of excess collateral collected (where applicable)	Currency in which “Excess collateral collected by Counterparty 1” is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓		If the excess collateral is denominated in more than one currency, this data field reflects one of those currencies into which “Counterparty 1” has chosen to convert all the values of collected excess collateral. This data field is not applicable if no excess collateral has been collected by “Counterparty 1”.
76	Collateral & margin	Collateralisation category (where applicable)	Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/ partially collateralised/ one-way collateralised/ fully collateralised), where applicable. Field value: “UNCO” = Uncollateralised “PAC1” = Partially collateralised: Counterparty 1 only “PAC2” = Partially collateralised: Counterparty 2 only “PACO” = Partially collateralised “OWC1” = One-way collateralised: Counterparty 1 only	✓	✓	✓	✓	✓		This data field is provided for each contract or each portfolio, depending on whether the collateralisation is performed at the contract or portfolio level, and is applicable to both cleared and uncleared contracts. Field value: Refer to Annex B for the description of each field value.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			"OWC2" = One-way collateralised: Counterparty 2 only "O1PC" = One-way/partially collateralised: Counterparty 1 "O2PC" = One-way/partially collateralised: Counterparty 2 "FULL" = Fully collateralised						
77	Notional	Notional amount of the contract or leg 1	The notional amount of the contract or leg 1 of the contract. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓	(1) For contracts negotiated in monetary amounts, the amount specified in the contract. (2) For contracts negotiated in non-monetary amounts, the converted amount as follows: (a) For equity options and similar products, the product of the strike price and the number of shares or index units. (b) For equity forwards and similar products, the product of the forward price and the number of shares or index units. (c) For equity dividend swaps and similar products, the product of the period fixed strike and the number of shares or index units. (d) For equity swaps, portfolio swaps and similar products, the product of the initial price and the number of shares or index units. (e) For equity variance swaps and similar products, the variance amount.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
									<p>(f) For equity volatility swaps and similar products, the vega notional amount.</p> <p>(g) For equity CFDs and similar products, the product of the initial price and the number of shares or index units</p> <p>(h) For commodity options and similar products, the product of the strike price and the total notional quantity.</p> <p>(i) For commodity forwards and similar products, the product of the forward price and the total notional quantity.</p> <p>(j) For commodity fixed/float swaps and similar products, the product of the fixed price and the total notional quantity.</p> <p>(k) For commodity basis swaps and similar products, product of the last available spot price at the time of the contract of the underlying asset of the leg with no spread and the total notional quantity of the leg with no spread.</p> <p>(l) For commodity swaptions and similar products, the notional amount of the underlying contract.</p> <p>(m) For commodity CFDs and similar products, the product of the initial price and the total notional quantity.</p> <p>For basket-type contracts, the notional amount of the contract is the sum of the notional amounts of each constituent of the basket.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
78	Notional	Notional currency of the contract or leg 1	Currency in which "Notional amount of the contract or leg 1" is denominated. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓	-
79	Notional	Notional amount of leg 2 (where applicable)	The notional amount of leg 2 of the contract, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓	(1) For contracts negotiated in monetary amounts, the amount specified in the contract. (2) For contracts negotiated in non-monetary amounts, the converted amount as follows: (a) For equity options and similar products, the product of the strike price and the number of shares or index units. (b) For equity forwards and similar products, the product of the forward price and the number of shares of index units. (c) For equity dividend swaps and similar products, the product of the period fixed strike and the number of shares or index units. (d) For equity swaps, portfolio swaps and similar products, the product of the initial price and the number of shares or index units. (e) For equity variance swaps and similar products, the variance amount. (f) For equity volatility swaps and similar products, the vega notional amount.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
									<p>(g) For equity CFDs and similar products, the product of the initial price and the number of shares or index units.</p> <p>(h) For commodity options and similar products, the product of the strike price and the total notional quantity.</p> <p>(i) For commodity forwards and similar products, the product of the forward price and the total notional quantity.</p> <p>(j) For commodity fixed/float swaps and similar products, the product of the fixed price and the total notional quantity.</p> <p>(k) For commodity basis swaps and similar products, product of the last available spot price at the time of the contract of the underlying asset of the leg with no spread and the total notional quantity of the leg with no spread.</p> <p>(l) For commodity swaptions and similar products, the notional amount of the underlying contract.</p> <p>(m) For commodity CFDs and similar products, the product of the initial price and the total notional quantity.</p> <p>For basket-type contracts, the notional amount of the contract is the sum of the notional amounts of each constituent of the basket.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
80	Notional	Notional currency of leg 2 (where applicable)	Currency in which "Notional amount of leg 2" is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓	-
81	Notional	Total notional quantity of the contract or leg 1 (where applicable)	Aggregate notional quantity of the underlying thing to the contract, for the term of the contract or for leg 1 of the contract, where applicable. Field value: Any value greater than or equal to zero	×	×	×	✓	✓	-
82	Notional	Quantity unit of measure for the contract or leg 1 (where applicable)	Unit of measure in which "Total notional quantity of the contract or leg 1" and "Notional quantity of the contract or leg 1" are expressed, where applicable. Field value: Alphanumeric string	×	×	×	✓	✓	-
83	Notional	Notional quantity of the contract or leg 1 (where applicable)	The amount of the commodity (in quantity units) quoted on the contract or for leg 1 of the contract, where applicable. Field value: Any valid number	×	×	×	×	✓	-

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
84	Notional	Quantity frequency of the contract or leg 1 (where applicable)	<p>The rate at which the quantity is quoted on the contract or for leg 1 of the contract (e.g. hourly, daily, weekly or monthly), where applicable.</p> <p>Field value: "HOUR" = Hourly "DAIL" = Daily "WEEK" = Weekly "MNTH" = Monthly "QURT" = Quarterly "MIAN" = Semi-annually "YEAR" = Yearly "ONDE" = OnDemand "TERM" = End of term</p>	×	×	×	×	✓	<p>For example, a contract where the quantity is quoted every two months is represented with a quantity frequency of "MNTH" (monthly) and a quantity frequency multiplier of 2.</p> <p>If quantity frequency is "TERM", then the quantity frequency multiplier is 1. If the frequency of quantity quoted is intraday, then the quantity frequency is "DAIL" and the quantity frequency multiplier is 0.</p>
85	Notional	Quantity frequency multiplier of the contract or leg 1 (where applicable)	<p>The number of time units for the "Quantity frequency of the contract or leg 1", where applicable.</p> <p>Field value: Any number greater than or equal to 0</p>	×	×	×	×	✓	<p>For example, a contract where the quantity is quoted every two months is represented with a quantity frequency of "MNTH" (monthly) and a quantity frequency multiplier of 2.</p> <p>If quantity frequency is "TERM", then the quantity frequency multiplier is 1. If the frequency of quantity quoted is intraday, then the quantity frequency is "DAIL" and the quantity frequency multiplier is 0.</p> <p>This data field is not applicable if quantity frequency is ONDE.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
86	Notional	Total notional quantity of leg 2 (where applicable)	Aggregate notional quantity of the underlying thing for the term of leg 2 of the contract, where applicable. Field value: Any value greater than or equal to zero	×	×	×	✓	✓	-
87	Notional	Quantity unit of measure of leg 2 (where applicable)	Unit of measure in which "Total notional quantity of leg 2" and "Notional quantity of leg 2" are expressed, where applicable. Field value: Alphanumeric string	×	×	×	✓	✓	-
88	Notional	Notional quantity of leg 2 (where applicable)	The amount of the commodity (in quantity units) quoted for leg 2 of the contract, where applicable. Field value: Any valid number	×	×	×	×	✓	-
89	Notional	Quantity frequency of leg 2 (where applicable)	The rate at which the quantity is quoted for leg 2 of the contract (e.g. hourly, daily, weekly or monthly), where applicable. Field value: "HOURLY" = Hourly "DAILY" = Daily	×	×	×	×	✓	For example, a contract where the quantity is quoted every two months is represented with a quantity frequency of "M2TH" (monthly) and a quantity frequency multiplier of 2. If quantity frequency is "TERM", then the quantity frequency multiplier is 1. If the frequency of quantity quoted is intraday, then the quantity frequency is "DAILY" and the quantity frequency multiplier is 0.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			"WEEK" = Weekly "MNTH" = Monthly "QURT" = Quarterly "MIAN" = Semi-annually "YEAR" = Yearly "ONDE" = OnDemand "TERM" = End of term						
90	Notional	Quantity frequency multiplier of leg 2 (where applicable)	The number of time units for the "Quantity frequency of leg 2", where applicable. Field value: Any number greater than or equal to 0	×	×	×	×	✓	For example, a contract where the quantity is quoted every two months is represented with a quantity frequency of "MNTH" (monthly) and a quantity frequency multiplier of 2. If quantity frequency is "TERM", then the quantity frequency multiplier is 1. If the frequency of quantity quoted is intraday, then the quantity frequency multiplier is 0. This data field is not applicable if quantity frequency is ONDE.
91	Notional	Call amount (where applicable)	Monetary amount that the option gives "Counterparty 1" the right to buy, where applicable. Field value: Any value greater than zero	×	×	✓	×	×	This data field is only applicable for foreign exchange options.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
92	Notional	Call currency (where applicable)	Currency in which “Call amount” is denominated, where applicable. Field value: Currencies included in ISO 4217	×	×	✓	×	×	This data field is only applicable for foreign exchange options.
93	Notional	Put amount (where applicable)	Monetary amount that the option gives “Counterparty 1” the right to sell, where applicable. Field value: Any value greater than zero	×	×	✓	×	×	This data field is only applicable for foreign exchange options.
94	Notional	Put currency (where applicable)	Currency in which “Put amount” is denominated, where applicable. Field value: Currencies included in ISO 4217	×	×	✓	×	×	This data field is only applicable for foreign exchange options.
95	Prices	Price (where applicable)	Price specified in the contract, where applicable. Field value: Any monetary value, if Price notation = 1 Any value expressed as a decimal, if Price notation = 3	×	✓	×	✓	✓	The price does not include fees, taxes or commissions. For commodity fixed/float swaps and similar products with periodic payments, this data field refers to the fixed price of the fixed leg(s). For commodity, equity and bond forwards and similar products, this data field refers to the forward price of the underlying thing. For equity swaps, portfolios swaps, and similar products, this data field refers to the initial price of the underlying or reference asset.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
									<p>For CFDs and similar products, this data field refers to the initial price of the underlier.</p> <p>This data field is not applicable to:</p> <ul style="list-style-type: none"> (a) Interest rate swaps and forward rate agreements, as it is understood that the information included in the data fields that pertain to fixed rate and spread may be interpreted as the price of the contract. (b) Interest rate options and interest rate swaptions, as it is understood that the information included in the data fields Strike price and Option premium may be interpreted as the price of the contract. (c) Commodity basis swaps and the floating leg of commodity fixed/float swaps, as it is understood that the information included in the data field that pertains to spread may be interpreted as the price of the contract. (d) Foreign exchange swaps, forwards and options, as it is understood that the information included in the data fields that pertain to exchange rate, strike price, and option premium may be interpreted as the price of the contract. (e) Equity options, as it is understood that the information included in the data fields that pertain to strike price and option premium may be interpreted as the price of the contract.

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									<p>(f) Credit default swaps and credit total return swaps, as it is understood that the information included in the data fields that pertain to fixed rate, spread and upfront payment (Other payment type: Upfront payment) may be interpreted as the price of the contract.</p> <p>(g) Commodity options, as it is understood that the information included in the data fields that pertain to strike price and option premium may be interpreted as the price of the contract.</p> <p>For contracts that are part of a package, this data field contains the price of the component contract where applicable. This data field is not applicable for contracts whose price changes according to a price schedule. Price for such contracts should be reported in the data fields pertaining to price schedule.</p> <p>Field value: Any monetary value, if “Price notation” = 1. Any value expressed as decimal (e.g. 0.0257 instead of 2.57%), if “Price notation” = 3</p> <p>The negative symbol if populated does not count as a numeric character.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
96	Prices	Price currency (where applicable)	Currency in which "Price" is denominated, where applicable. Field value: Currencies included in ISO 4217	×	✓	×	✓	✓	This data field is only applicable if "Price notation" = 1.
97	Prices	Price notation (where applicable)	Manner in which "Price" is expressed, where applicable. Field value: 1 = Monetary amount 3 = Decimal	×	✓	×	✓	✓	This data field is only applicable if "Price" is applicable.
98	Prices	Price unit of measure (where applicable)	Unit of measure in which "Price" is expressed, where applicable.	×	✓	×	✓	✓	This data field is only applicable if "Price" is applicable. A list of allowable values and their format will be provided to the CDE maintenance and governance framework, which will be developed by the CPMI and IOSCO. Until such time that the list of allowable values and their format is developed by CPMI and IOSCO, reporting of this data field is not required.
99	Prices	Unadjusted effective date of the price (Price schedule) (where applicable)	Unadjusted effective date of the price, where applicable. Field value: ISO 8601 date format, UTC time	×	✓	×	✓	✓	This data field is only applicable for contracts with prices varying throughout the life of the contract per schedule.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
100	Prices	Unadjusted end date of the price (Price schedule) (where applicable)	Unadjusted end date of the price, where applicable. Field value: ISO 8601 date format, UTC time	×	✓	×	✓	✓	This data field is only applicable for contracts with prices varying throughout the life of the contract per schedule. This data field is 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.
101	Prices	Price in effect between the unadjusted effective date and end date (Price schedule) (where applicable)	Price in effect between the unadjusted effective date and unadjusted end date inclusive, where applicable. Field value: Any monetary value, if the Price notation = 1 Any value expressed as a decimal, if the Price notation = 3	×	✓	×	✓	✓	This data field is only applicable for contracts with prices varying throughout the life of the contract per schedule. The currency, notation, and unit of measure for the varying prices in the schedule are reported in the data fields "Price currency", "Price notation", and "Price unit of measure". Field value: Any monetary value if "Price notation" = 1. Any value expressed as decimal (e.g. 0.0257 instead of 2.57%), if "Price notation" =3. The negative symbol if populated does not count as a numeric character.
102	Prices	Strike price (where applicable)	The strike price of the option, where applicable. Field value:	✓	✓	✓	✓	✓	For options other than foreign exchange options, swaptions and similar products, the strike price is the price at which the owner of an option can buy or sell the underlying asset of the option.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			<p>Any monetary value, if “Strike price notation” = 1 Any value expressed as a decimal, if “Strike price notation” = 3</p>						<p>For foreign exchange options, the exchange rate at which the option can be exercised, where the strike price is 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.</p> <p>For volatility and variance swaps and similar products, the volatility strike price is reported in this data field.</p> <p>This data field is not applicable if the contract is not an option or does not embed any optionality. This data field is also not applicable for contracts whose strike price changes according to a strike price schedule. Strike price for such contracts should be reported in the data fields pertaining to the strike price schedule.</p> <p>Field value: Any monetary value (e.g. USD 6.39 expressed as 6.39), for equity options, commodity options, foreign exchange options and similar products, if “Strike price notation” = 1. Any value expressed as decimals (e.g. 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										spread, and similar products, if “Strike price notation” = 3. The negative symbol if populated does not count as a numeric character.
103	Contract information	Strike price currency/ currency pair (where applicable)	The currency or currency pair in which “Strike price” of the option is denominated or expressed, where applicable. Field value: Currencies included in ISO 4217 For foreign exchange options, Unit currency/ Quoted currency	✓	✓	✓	✓	✓		For equity options, commodity options and similar products, to report the currency in which the strike price is denominated. For foreign exchange options, to report the currency pair and order in which the strike price is expressed. The currency pair is expressed as unit currency /quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426 This data field is only applicable if “Strike price notation” = 1. This data field is not applicable if the contract is not an option or does not embed any optionality.
104	Contract information	Strike price notation (where applicable)	Manner in which “Strike price” is expressed, where applicable. Field value: 1 = Monetary amount 3 = Decimal	✓	✓	✓	✓	✓		This data field is not applicable if the contract is not an option or does not embed any optionality.

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105	Prices	Effective date of strike price (Strike price schedule) (where applicable)	Unadjusted effective date of the strike price, where applicable. Field value: ISO 8601 date format, UTC time	✓	✓	✓	✓	✓	This data field is only applicable for options, swaptions and similar products with strike prices varying throughout the life of the contract per schedule.
106	Prices	End date of strike price (Strike price schedule) (where applicable)	Unadjusted end date of the strike price, where applicable. Field value: ISO 8601 date format, UTC time	✓	✓	✓	✓	✓	This data field is only applicable for options, swaptions and similar products with strike prices varying throughout the life of the contract per schedule. This data field is 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.
107	Prices	Strike price in effect on associated effective date (Strike price schedule) (where applicable)	Strike price in effect between the unadjusted effective date and unadjusted end date inclusive, where applicable. Field value: Any monetary value, if Strike price notation = 1 Any value expressed as a decimal, if the Strke price notation = 3	✓	✓	✓	✓	✓	This data field is only applicable for options, swaptions and similar products with strike prices varying throughout the life of the contract per schedule. The currency for the varying strike prices in the schedule is reported in the data field "Strike price currency /currency pair". Field value: Any monetary value Any value (e.g. USD 6.39 expressed as 6.39), for equity options, commodity options, foreign

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										exchange options and similar products if “Strike price notation” = 1. Any value expressed as decimal (e.g. 0.021 instead of 2.1%), for interest rate options, interest rate and credit swaptions quoted in spread, and similar products, if “Strike price notation” = 3. The negative symbol if populated does not count as a numeric character.
108	Prices	Option premium amount (where applicable)	Monetary amount paid by the option buyer, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		This data field is not applicable if the contract is not an option or does not embed any optionality.
109	Prices	Option premium currency (where applicable)	Currency in which “Option premium amount” is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓		This data field is not applicable if the contract is not an option or does not embed any optionality.
110	Prices	Exchange rate	Exchange rate between the two different currencies specified in the contract. Field value: Any value greater than 0	×	×	✓	×	×		This is agreed by the counterparties at the inception of the contract, 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.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
111	Prices	Forward exchange rate (where applicable)	Forward exchange rate as agreed between the counterparties in the foreign exchange swap, where applicable. Field value: Any value greater than 0	×	×	✓	×	×	This is expressed as the rate of exchange from converting the unit currency into the quoted currency. This is the exchange rate of the far-dated leg. The exchange rate of the near-dated leg is reported in "Exchange rate". This data field is only applicable for spot-forward or forward-forward foreign exchange swap.
112	Prices	Exchange rate basis	Currency pair and order in which "Exchange rate" and "Forward exchange rate", where applicable, is denominated. Field value: Any pair of currencies included in ISO 4217	×	×	✓	×	×	This is expressed as unit currency /quoted currency. In the example 0.9426 USD/EUR, USD is the unit currency and EUR is the quoted currency, USD 1 = EUR 0.9426. Field value: Any pair of currencies included in ISO 4217. [Unit currency /Quoted currency], without restricting the currency pair ordering (i.e. the exchange rate basis may be USD/EUR or EUR/USD).
113	Payment	Fixed rate day count convention of leg 1 (where applicable)	The actual number of days in the calculation period for the fixed rate of leg 1, where applicable. Field value: A001-A020 and "NARR"	✓	✓	✓	✓	✓	Day count convention 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. This data field is only applicable for contracts

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
									<p>with accruals of interest or payments, or if the rate of leg 1 is a fixed rate.</p> <p>The information on day count convention of leg 1 is to be reported in either “Fixed rate day count convention of leg 1” or “Floating rate day count convention of leg 1”, as the case may be. Field value: A001-A020 and “NARR”. Refer to Annex C for the description of each field value.</p>
114	Payment	Fixed rate day count convention of leg 2 (where applicable)	<p>The actual number of days in the calculation period for the fixed rate of leg 2, where applicable.</p> <p>Field value: A001-A020 and “NARR”</p>	✓	✓	✓	✓	✓	<p>Day count convention 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.</p> <p>This data field is only applicable for contracts with accruals of interest or payments, or if the rate of leg 2 is a fixed rate.</p> <p>The information on day count convention of leg 2 is to be reported in either “Fixed rate day count convention of leg 2” or “Floating rate day count convention of leg 2”, as the case may be.</p> <p>Field value: A001-A020 and “NARR”. Refer to Annex C for the description of each field value.</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
115	Payment	Floating rate day count convention of leg 1 (where applicable)	The actual number of days in the calculation period for the floating rate of leg 1, where applicable. Field value: A001-A020 and "NARR"	✓	✓	✓	✓	✓	Day count convention 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. This data field is only applicable for contracts with accruals of interest or payments, or if the rate of leg 1 is a floating rate. The information on day count convention of leg 1 is to be reported in either "Fixed rate day count convention of leg 1" or "Floating rate day count convention of leg 1", as the case may be. Field value: A001-A020 and "NARR". Refer to Annex C for the description of each field value.
116	Payment	Floating rate day count convention of leg 2 (where applicable)	The actual number of days in the calculation period for the floating rate of leg 2, where applicable. Field value: A001-A020 and "NARR"	✓	✓	✓	✓	✓	Day count convention 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. This data field is only applicable for contracts with accruals of interest or payments, or if the rate of leg 2 is a floating rate.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
									<p>The information on day count convention of leg 2 is to be reported in either “Fixed rate day count convention of leg 2” or “Floating rate day count convention of leg 2”, as the case may be.</p> <p>Field value: A001-A020, and “NARR”. Refer to Annex C for the description of each field value.</p>
117	Payment	Floating rate reset frequency period of leg 1 (where applicable)	<p>Time unit associated with the frequency of resets of leg 1, where applicable.</p> <p>Field value: “DAIL” = daily “WEEK” = weekly “MNTH” = monthly “QURT” = quarterly “YEAR” = yearly “ADHO” = ad hoc which applies when payments are irregular “TERM” = payment at term</p>	✓	✓	✓	✓	✓	<p>For example, a contract with reset payments occurring every two months is represented with a floating rate reset frequency period of “MNTH” (monthly) and a floating rate reset frequency period multiplier of 2. If floating rate reset frequency period is “TERM”, then the floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the floating rate reset frequency period is “DAIL” and the floating rate reset frequency period multiplier is 0.</p> <p>This data field is not applicable if the rate of leg 1 is not a floating rate.</p>
118	Payment	Floating rate reset frequency period multiplier of leg 1 (where applicable)	<p>Number of time units (as expressed by “Floating rate reset frequency period of leg 1”) that determines the frequency at which periodic payment dates for reset occur for the floating rate of leg 1, where applicable.</p>	✓	✓	✓	✓	✓	<p>For example, a contract with reset payments occurring every two months is represented with a floating rate reset frequency period of “MNTH” (monthly) and a floating rate reset frequency period multiplier of 2. If floating rate reset frequency period is “TERM”, then the floating rate reset frequency period multiplier is 1. If the reset frequency period is</p>

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			Field value: Any number greater than or equal to 0						intraday, then the floating rate reset frequency period is "DAIL" and the floating rate reset frequency period multiplier is 0. This data field is not applicable if the rate of leg 1 is not a floating rate, or the "Floating rate reset frequency period of leg 1" is "ADHO".
119	Payment	Floating rate reset frequency period of leg 2 (where applicable)	Time unit associated with the frequency of resets of leg 2, where applicable. Field value: "DAIL" = daily "WEEK" = weekly "MNTH" = monthly "QURT" = quarterly "YEAR" = yearly "ADHO" = ad hoc which applies when payments are irregular "TERM" = payment at term	✓	✓	✓	✓	✓	For example, a contract with reset payments occurring every two months is represented with a floating rate reset frequency period of "MNTH" (monthly) and a floating rate reset frequency period multiplier of 2. If floating rate reset frequency period is "TERM", then the floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the floating rate reset frequency period is "DAIL" and the floating rate reset frequency period multiplier is 0. This data field is not applicable if the rate of leg 2 is not a floating rate.
120	Payment	Floating rate reset frequency period multiplier of leg 2 (where applicable)	Number of time units (as expressed by "Floating rate reset frequency period of leg 2") that determines the frequency at which periodic payment dates for reset occur for the floating rate of leg 2, where applicable.	✓	✓	✓	✓	✓	For example, a contract with reset payments occurring every two months is represented with a floating rate reset frequency period of "MNTH" (monthly) and a floating rate reset frequency period multiplier of 2. If floating rate reset frequency period is "TERM", then the floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			Field value: Any number greater than or equal to 0						the floating rate reset frequency period is “DAIL” and the floating rate reset frequency period multiplier is 0. This data field is not applicable if the rate of leg 2 is not a floating rate, or the “Floating rate reset frequency period of leg 2” is “ADHO”.
121	Payment	Fixed rate payment frequency period of leg 1 (where applicable)	Time unit associated with the frequency of payments for “Fixed rate of leg 1”, where applicable. Field value: “DAIL” = daily “WEEK” = weekly “MNTH” = monthly “QURT” = quarterly “YEAR” = yearly “ADHO” = ad hoc which applies when payments are irregular “TERM” = payment at term	✓	✓	✗	✓	✓	Information on the frequency of payments of leg 1 of the contract is reported in either “Fixed rate payment frequency period of leg 1” or “Floating rate payment frequency period of leg 1”, as the case may be. For example, a contract with payments occurring every two months is represented with a payment frequency period of “MNTH” (monthly) and a payment frequency period multiplier of 2. If payment frequency period is “TERM”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0. This data field is not applicable if the rate of leg 1 is not a fixed rate.
122	Payment	Fixed rate payment frequency period	Number of time units (as expressed by “Fixed rate payment frequency period of leg 1”) that determines the frequency at	✓	✓	✗	✓	✓	For example, a contract with payments occurring every two months is represented with a payment frequency period of “MNTH”

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		multiplier of leg 1 (where applicable)	which periodic payment dates occur for "Fixed rate of leg 1", where applicable. Field value: Any value greater than or equal to 0						(monthly) and a payment frequency period multiplier of 2. If payment frequency period is "TERM", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0. This data field is not applicable if the rate of leg 1 is not a fixed rate or the "Fixed rate payment frequency period of leg 1" is "ADHO".
123	Payment	Fixed rate payment frequency period of leg 2 (where applicable)	Time unit associated with the frequency of payments for "Fixed rate of leg 2", where applicable. Field value: "DAIL" = daily "WEEK" = weekly "MNTH" = monthly "QURT" = quarterly "YEAR" = yearly "ADHO" = ad hoc which applies when payments are irregular "TERM" = payment at term	✓	✓	✗	✓	✓	Information on the frequency of payments of leg 2 of the contract is reported in either "Fixed rate payment frequency period of leg 2" or "Floating rate payment frequency period of leg 2", as the case may be. For example, a contract with payments occurring every two months is represented with a payment frequency period of "MNTH" (monthly) and a payment frequency period multiplier of 2. If payment frequency period is "TERM", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0. This data field is not applicable if the rate of leg 2 is not a fixed rate.

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<i>First column</i>	<i>Second column</i>	<i>Third column</i>	<i>Fourth column</i>	<i>Fifth column</i>					<i>Sixth column</i>
<i>Index</i>	<i>Type of information</i>	<i>Data field</i>	<i>Description of data field</i>	<i>Class of specified derivatives contracts</i>					<i>Explanatory notes</i>
				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
124	Payment	Fixed rate payment frequency period multiplier of leg 2 (where applicable)	<p>Number of time units (as expressed by “Fixed rate payment frequency period of leg 2”) that determines the frequency at which periodic payment dates occur for the “Fixed rate of leg 2”, where applicable.</p> <p>Field value: Any value greater than or equal to 0</p>	✓	✓	✗	✓	✓	<p>For example, a contract with payments occurring every two months is represented with a payment frequency period of “Mnth” (monthly) and a payment frequency period multiplier of 2.</p> <p>If payment frequency period is “TERM”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.</p> <p>This data field is not applicable if the rate of leg 2 is not a fixed rate or the “Fixed rate payment frequency period of leg 2” is “ADHO”.</p>
125	Payment	Floating rate payment frequency period of leg 1 (where applicable)	<p>Time unit associated with the frequency of payments for the floating rate of leg 1, where applicable.</p> <p>Field value: “DAIL” = daily “WEEK” = weekly “Mnth” = monthly “QURT” = quarterly “YEAR” = yearly “ADHO” = ad hoc which applies when payments are irregular “TERM” = payment at term</p>	✓	✓	✗	✓	✓	<p>Information on the frequency of payments of leg 1 of the contract is reported in either “Fixed rate payment frequency period of leg 1” or “Floating rate payment frequency period of leg 1”, as the case may be.</p> <p>For example, a contract with payments occurring every two months is represented with a payment frequency period of “Mnth” (monthly) and a payment frequency period multiplier of 2. If payment frequency period is “TERM”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.</p>

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<i>Index</i>	<i>Type of information</i>	<i>Data field</i>	<i>Description of data field</i>	<i>Class of specified derivatives contracts</i>					<i>Explanatory notes</i>	
				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										This data field is not applicable if the rate of leg 1 is not a floating rate.
126	Payment	Floating rate payment frequency period multiplier of leg 1 (where applicable)	Number of time units (as expressed by "Floating rate payment frequency period of leg 1") that determines the frequency at which periodic payment dates occur for the floating rate of leg 1, where applicable. Field value: Any value greater than or equal to 0	✓	✓	✗	✓	✓		For example, a contract with payments occurring every two months is represented with a payment frequency period of "Mnth" (monthly) and a payment frequency period multiplier of 2. If payment frequency period is "TERM", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0. This data field is not applicable if the rate of leg 1 is not a floating rate or the "Floating rate payment frequency period of leg 1" is "ADHO".
127	Payment	Floating rate payment frequency period of leg 2 (where applicable)	Time unit associated with the frequency of payments for the floating rate of leg 2, where applicable. Field value: "DAIL" = daily "WEEK" = weekly "Mnth" = monthly "QURT" = quarterly "YEAR" = yearly "ADHO" = ad hoc which applies when	✓	✓	✗	✓	✓		Information on the frequency of payments of leg 2 of the contract is reported in either "Fixed rate payment frequency period of leg 2" or "Floating rate payment frequency period of leg 2", as the case may be. For example, a contract with payments occurring every two months is represented with a payment frequency period of "Mnth" (monthly) and a payment frequency period multiplier of 2. If payment frequency period is "TERM", then the payment frequency period

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<i>Index</i>	<i>Type of information</i>	<i>Data field</i>	<i>Description of data field</i>	<i>Class of specified derivatives contracts</i>					<i>Explanatory notes</i>
				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			payments are irregular "TERM" = payment at term						multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0. This data field is not applicable if the rate of leg 2 is not a floating rate.
128	Payment	Floating rate payment frequency period multiplier of leg 2 (where applicable)	Number of time units (as expressed by the payment frequency period) that determines the frequency at which periodic payment dates occur for the floating rate of leg 2, where applicable. Field value: Any value greater than or equal to 0	✓	✓	✗	✓	✓	For example, a contract with payments occurring every two months is represented with a payment frequency period of "MNTH" (monthly) and a payment frequency period multiplier of 2. If payment frequency period is "TERM", then the payment frequency multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0. This data field is not applicable if the rate of leg 2 is not a floating rate or the "Floating rate payment frequency period of leg 2" is "ADHO".
129	Payment	Other payment type (where applicable)	Type of "Other payment amount", where applicable. Field value: 1 = Upfront Payment	✓	✓	✓	✓	✓	Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data field. This data field is not applicable if there is no other payment made or received.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>		
										Field value: 1 = Upfront Payment, i.e. the initial payment made by one of the counterparties either to bring a contract to fair value or for any other reason that may be the cause of an off-market contract.
130	Payment	Other payment amount (where applicable)	Other payment amount based on “Other payment type”, where applicable. Field value: Any value greater than or equal to zero	✓	✓	✓	✓	✓		Interpretation of this data field together with the data field “Other payment type”: If “Other payment type” = 1, this data field refers to the amount of any upfront payment Counterparty 1 made or received. This data field is required only if “Other payment type” = 1.
131	Payment	Other payment currency (where applicable)	Currency in which “Other payment amount” is denominated, where applicable. Field value: Currencies included in ISO 4217	✓	✓	✓	✓	✓		This data field is required only if “Other payment type” = 1.
132	Payment	Other payment payer (where applicable)	Identifier of the payer of “Other payment amount”, where applicable. Field value: Alphanumeric string	✓	✓	✓	✓	✓		This data field is required only if “Other payment type” = 1. Where “Other payment payer” is a specified person, to use LEI or pre-LEI if LEI is not available. Where “Other payment payer” is not a specified person, to use LEI or pre-LEI if LEI is not

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				CR	IR	FX	EQ	CO		
										available or, if “Other payment payer” does not have any LEI or pre-LEI, to use SWIFT BIC code, AVOX ID, any identifier issued by a licensed trade repository or licensed foreign trade repository, or client code. In the case of individuals, to use a client code.
133	Payment	Other payment receiver (where applicable)	Identifier of the receiver of “Other payment amount”, where applicable. Field value: Alphanumeric string	✓	✓	✓	✓	✓		This data field is required only if “Other payment type” = 1. Where “Other payment receiver” is a specified person, to use LEI or pre-LEI if LEI is not available. Where “Other payment receiver” is not a specified person, to use LEI or pre-LEI if LEI is not available or, if “Other payment receiver” does not have any LEI or pre-LEI, to use SWIFT BIC code, AVOX ID, any identifier issued by a licensed trade repository or licensed foreign trade repository, or client code. In the case of individuals, to use a client code.
134	Event	Action type	Type of action taken on the contract. Field value: 4 alphabetic characters: “NEWT” = New “MODI” = Modify “CORR” = Correct “TERM” = Terminate “EROR” = Error	✓	✓	✓	✓	✓		Type of action taken on the contract. (a) New: A report of a contract for the first time. (b) Modify: A modification to the terms or details of a previously reported contract but not a correction of a report. (c) Correct: A report correcting the erroneous data fields of a previously reported contracts.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			"REVI" = Revive "VALU" = Valuation "COLU" = Collateral/Margin update						(d) Terminate: A Termination of an existing contract. (e) Error: A cancellation of a wrongly submitted entire report in case the contract never came into existence or was not subject to the reporting requirements under the Securities and Futures (Reporting of Derivatives Contracts) Regulations but was reported to a licensed trade repository or licensed foreign trade repository by mistake. (f) Revive: Re-opening of a contract that was cancelled with action type "Error" or terminated by mistake. (g) Valuation: An update of a valuation of a contract. (h) Collateral/Margin update: An update of data related to collateral.
135	Event	Event type (where applicable)	Explanation or reason for the action being taken on the contract, where applicable. Field value: 4 alphabetic characters: "TRDE" = Trade "NOVT" = Novation "PTRR" = Post-trade risk reduction "EART" = Early termination "CLRG" = Clearing "EXER" = Exercise	✓	✓	✓	✓	✓	Explanation or reason for the action being taken on the contract, where applicable. (a) Trade: Conclusion of a contract or renegotiation of its terms that does not result in change of a counterparty. (b) Novation: A novation legally moves partial or all of the financial risks of a contract from a transferor to a transferee and has the effect of terminating/modifying the original contract and creating a new contract to identify the exposure between the transferor/transferee and remaining party.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
			"ALOC" = Allocation "CLAL" = Clearing & Allocation "CRDT" = Credit event "CORP" = Corporate Event "UPDT" = Update						(c) PTRR: Post-trade risk reduction includes compression and other risk reduction exercises that generally have the effect of terminating or modifying (i.e., reducing the notional value) a set of existing contract and of creating a set of new contract(s). These processes result in largely the same exposure of market risk that existed prior to the event for the counterparty. (d) Early termination: Termination of a derivative prior to the scheduled termination or maturity date. (e) Clearing: Central clearing is a process where a clearing organization interposes itself between counterparties to contracts, becoming the buyer to every seller and the seller to every buyer, ensuring the performance of open contracts. (f) Exercise: The exercise of an option or a swaption by one counterparty of the contract, fully or partially. (g) Allocation: Allocation event, where an existing contract is allocated to different counterparties and reported as a new contract with a reduced notional amount. (h) Clearing & Allocation: A simultaneous clearing and allocation event in a derivatives clearing organization. (i) Credit event: Applies only to credit derivatives. A credit event that results in a modification of a contract.

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				<i>CR</i>	<i>IR</i>	<i>FX</i>	<i>EQ</i>	<i>CO</i>	
									<p>(j) Transfer: The process by which a contract is transferred to another trade repository that has the effect of the closing of the contract at one trade repository or opening of the same contract using the same UTI in a different trade repository.</p> <p>(k) Corporate event: A corporate action on equity underlying that impacts the contract on that equity. This option is only applicable for equity contract. Trade repository refers to a licensed trade repository or a licensed foreign trade repository.</p> <p>(l) Update of an outstanding derivative performed during the transition period in order to ensure its conformity with the amended reporting requirements.</p>
136	Event	Event date (where applicable)	<p>Date on which the reportable event relating to the contract and captured by the report took place or, in case of a modification when the modification become effective, where applicable.</p> <p>Field value: ISO 8601 date format, UTC time</p>	✓	✓	✓	✓	✓	-

Classification of valuation inputs⁴

Bucket	Inputs used	Valuation method
1	<p>Quoted prices in active markets for identical assets or liabilities that the entity can access at the measurement date. 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.</p> <p>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.</p>	Mark-to-market
2	Quoted prices for similar assets or liabilities in active markets (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 (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 (other than quoted market prices included within bucket 1 that are observable for the asset or liability, either directly or indirectly)	Mark-to-market
5	Inputs that are derived principally from or corroborated by observable market data by correlation or other means (“market-corroborated inputs”) (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. 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.	Mark-to-model – unobservable inputs are used

⁴ [CPMI-IOSCO Technical Guidance – Harmonisation of critical OTC derivatives data elements \(other than UTI and UPI\)](#)

Collateralisation category – Description of field values⁵

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

⁵ [CPMI-IOSCO Technical Guidance – Harmonisation of critical OTC derivatives data elements \(other than UTI and UPI\)](#)

Mapping of day count convention field values to ISO 20022 and FpML⁶

Field value	ISO 20022 Name	ISO 20022 Definition	FpML Code	FpML Definition
A001	IC30360ISDAor30360AmericanBasicRule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February, and provided that the interest period started on a 30th or a 31st. This means that a 31st is assumed to be a 30th if the period started on a 30th or a 31st and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). This is the most commonly used 30/360 method for US straight and convertible bonds.	30/360	The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = $[360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360$ "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; and "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31 and D1 is greater than 29, in which case D2 will be 30.54
A002	IC30365	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th).	-	-

⁶ [CPMI-IOSCO Technical Guidance – Harmonisation of critical OTC derivatives data elements \(other than UTI and UPI\)](#)

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Field value	ISO 20022 Name	ISO 20022 Definition	FpML Code	FpML Definition
A003	IC30Actual	Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year.	-	-
A004	Actual360	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year.	ACT/360	The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360.
A005	Actual365Fixed	Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 365-day year.	ACT/365.FIXED	The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365.
A006	ActualActualICMA	Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, ie, the actual number of days in the coupon period multiplied by the number of interest payments in the year. If the coupon period is irregular (first or last coupon), it is extended or split into quasi-interest periods that have the length of a regular coupon period and the computation is operated separately on each quasi-interest period and the intermediate results are summed up.	ACT/ACT.ICMA	A fraction equal to "number of days accrued/number of days in year", as such terms are used in Rule 251 of the statutes, by-laws, rules and recommendations of the International Capital Markets Association (the "ICMA Rule Book"), calculated in accordance with Rule 251 of the ICMA Rule Book as applied to non-US dollar-denominated straight and convertible bonds issued after 31 December 1998, as though the interest coupon on a bond were being calculated for a coupon period corresponding to the

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Field value	ISO 20022 Name	ISO 20022 Definition	FpML Code	FpML Definition
				Calculation Period or Compounding Period in respect of which payment is being made.
A007	IC30E360orEuroBondBasismodel1	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. However, if the last day of the maturity coupon period is the last day of February, it will not be assumed to be the 30th. It is a variation of the 30/360 (ICMA) method commonly used for eurobonds. The usage of this variation is only relevant when the coupon periods are scheduled to end on the last day of the month.	30E/360.ISDA	The number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 360, calculated on a formula basis as follows: Day Count Fraction = $[360*(Y2-Y1) + 30*(M2-M1) + (D2-D1)]/360$. "D1" is the first calendar day, expressed as a number, of the Calculation Period or Compounding Period, unless such number would be 31, in which case D1, will be 30; "D2" is the calendar day, expressed as a number, immediately following the last day included in the Calculation Period or Compounding Period, unless such number would be 31, in which case D2 will be 30.
A008	ActualActualISDA	Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366.	ACT/ACT.ISDA	The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if any portion of that Calculation Period or Compounding Period falls in a leap year, the sum of (i) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a leap year divided by 366 and (ii) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a non-leap year divided by 365).

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Field value	ISO 20022 Name	ISO 20022 Definition	FpML Code	FpML Definition
A009	Actual365LorActuActubasisRule	Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year).	ACT/365L	The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if the later Period End Date of the Calculation Period or Compounding Period falls in a leap year, divided by 366).
A010	ActualActualAFB	Method whereby interest is calculated based on the actual number of accrued days and a 366-day year (if 29 Feb falls in the coupon period) or a 365-day year (if 29 Feb does not fall in the coupon period). If a coupon period is longer than one year, it is split by repetitively separating full year subperiods counting backwards from the end of the coupon period (a year backwards from 28 Feb being 29 Feb, if it exists). The first of the subperiods starts on the start date of the accrued interest period and thus is possibly shorter than a year. Then the interest computation is operated separately on each subperiod and the intermediate results are summed up.	ACT/ACT.AFB	The denominator is either 365 (if the calculation period does not contain 29 February) or 366 (if the calculation period includes 29 February) – where a period of longer than one year is involved, two or more calculations are made: interest is calculated for each full year, counting backwards from the end of the calculation period, and the remaining initial stub period is treated in accordance with the usual rule. When counting backwards for this purpose, if the last day of the relevant period is 28 February, the full year should be counted back to the previous 28 February unless 29 February exists, in which case, 29 February should be used.
A011	IC30360ICMAor30360basicrule	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). It is the most commonly used 30/360 method for non-US straight and convertible bonds issued before 1 January 1999.	30E/360	Note that the algorithm defined for this day count fraction has changed between the 2000 ISDA Definitions and 2006 ISDA Definitions. See Introduction to the 2006 ISDA Definitions for further information relating to this change.

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Field value	ISO 20022 Name	ISO 20022 Definition	FpML Code	FpML Definition
A012	IC30E2360orEurobondbasismodel2	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of the interest period is the 29th, or to 30 Feb when the first day of the interest period is the 30th or the 31st. The 29th day of February in a leap year is assumed to be equivalent to 30 Feb when the first day of the interest period is the 30th or the 31st. Similarly, if the coupon period starts on the last day of February, it is assumed to produce only one day of interest in February as if it was starting on 30 Feb when the end of the period is the 30th or the 31st, or two days of interest in February when the end of the period is the 29th, or three days of interest in February when it is 28 Feb of a non-leap year and the end of the period is before the 29th.</p>	-	-
A013	IC30E3360orEurobondbasismodel3	<p>Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. 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</p>	-	-

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Field value	ISO 20022 Name	ISO 20022 Definition	FpML Code	FpML Definition
		equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period.		
A014	Actual365NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year.	-	-
A015	ActualActualUltimo	Method whereby interest is calculated based on the actual number of days in the coupon period divided by the actual number of days in the year. This method is a variation of the ActualActualICMA method with the exception that it assumes that the coupon always falls on the last day of the month. Method equal to ACT/ACT.ISMA in the FpML model and Act/Act (ICMA Ultimo) in the FIX/FIXML model.	ACT/ACT.ISMA	The Fixed/Floating Amount will be calculated in accordance with Rule 251 of the statutes, by-laws, rules and recommendations of the International Securities Market Association, as published in April 1999, as applied to straight and convertible bonds issued after 31 December 1998, as though the Fixed/Floating Amount were the interest coupon on such a bond. This day count fraction code is applicable for transactions booked under the 2000 ISDA Definitions. Transactions under the 2006 ISDA Definitions should use the ACT/ACT.ICMA code instead.
A016	IC30EPlus360	Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. This method is a variation of the 30E360 method with the exception that if the coupon falls on the last day of the month, change it to 1 and increase the month by 1 (ie	-	-

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Field value	ISO 20022 Name	ISO 20022 Definition	FpML Code	FpML Definition
		next month). Method equal to ThirtyEPlusThreeSixty in the FIX/FIXML model.		
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.	-	-
A018	Business252	Method whereby interest is calculated based on the actual number of business days in the interest period divided by 252. Usage: Brazilian Currency Swaps. Method equal to BUS/252 in the FpML model and BusTwoFiftyTwo in the FIX/FIXML model.	BUS/252	The number of Business Days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 252.
A019	Actual360NL	Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 360-day year.	-	-
A020	1/1	If parties specify the Day Count Fraction to be 1/1 then in calculating the applicable amount, 1 is simply input into the calculation as the relevant Day Count Fraction. See also 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a).	1/1	Per 2006 ISDA Definitions, Section 4.16. Day Count Fraction, paragraph (a) or Annex to the 2000 ISDA Definitions (June 2000 Version), Section 4.16. Day Count Fraction, paragraph (a).
NARR	Narrative	Other methods not listed above.	-	-