



Monetary Authority of Singapore

GUIDELINES TO THE SECURITIES AND FUTURES (REPORTING OF DERIVATIVES CONTRACTS) REGULATIONS 2013

31 May 2024



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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 over-the-counter (“**OTC**”) derivatives contracts – namely, (i) the unique transaction identifier (“**UTI**”),¹ (ii) the unique product identifier (“**UPI**”),² and (iii) other critical OTC derivatives data elements (“**CDE**”) ³ – to facilitate the global harmonisation of reportable data elements. The Monetary Authority of Singapore (“**MAS**”) has adopted the technical guidance issued by CPMI-IOSCO and made corresponding amendments⁴ to the Securities and Futures (Reporting of Derivatives Contracts) Regulations 2013 (“**SF(RDC)R**”). To support this adoption, this Guidelines provide further guidance on how to report data fields required under the SF(RDC)R. This Guidelines should be read in conjunction with the relevant provisions in the Securities and Futures Act 2001 (“**SFA**”) and SF(RDC)R, and supplemented by the [FAQs on the SF\(RDC\)R](#).

1.2 These Guidelines are issued by MAS pursuant to section 321 of the SFA and take effect on 21 October 2024.

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 \(other than UTI and UPI\)](#)

⁴ [Securities and Futures \(Reporting of Derivatives Contracts\) \(Amendment\) Regulations 2024](#)



2 DEFINITIONS

2.1 For the purpose of this Guidelines, the following definitions apply:

“central counterparty” or “CCP” means an approved clearing house or a recognised clearing house, or a person operating a clearing facility outside Singapore that is regulated by a financial services regulatory authority of a foreign jurisdiction;

“confirmation platform” means a platform or facility that provides an electronic mechanism for the counterparties to an OTC derivatives contract to confirm some or all of the terms in that OTC derivatives contract;

“OTC derivatives contract” means a derivatives contract that is not an exchange-traded derivatives contract;

“reporting deadline” means –

- (a) in relation to the reporting of information on a specified derivatives contracts under section 125 of the SFA, the time as set out in Regulation 9 of the SF(RCD)R at which a person must report such information; and
- (b) in relation to the reporting of information on an OTC derivatives contract under the laws and practices of a foreign jurisdiction, the time at which a person must report such information under the laws and practices of that foreign jurisdiction;

“specified derivatives contract” and “specified person” have the meanings given by section 124 of the SFA;

“trade repository” means a licensed trade repository or licensed foreign trade repository, or a trade repository as defined in section 46B of the SFA, that is regulated by a financial services regulatory authority of a foreign jurisdiction;

“trading venue” means an approved exchange, a recognised market operator, or an overseas exchange;

“unique transaction identifier” or “UTI” means a unique identifier to denote a specified derivatives contract or a reportable OTC derivatives contract in a foreign jurisdiction;

“UTI generating entity” means the entity that generates the UTI.

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



3 UNIQUE TRANSACTION IDENTIFIER

Approach for the reporting of UTI

3.1 As required in the SF(RDC)R, a specified person is to report a UTI for each reportable specified derivatives contract. The UTI reported should be unique to that specified derivatives contract, and where the specified derivatives contract is reported more than once due to requirements in the SF(RDC)R⁵ or reporting requirements of a foreign jurisdiction, the same UTI should be reported under the SF(RDC)R.

3.2 The specified person should continue to reference the same UTI for that specific derivatives contract when reporting any amendment, modification, variation or change to any information reported under the First Schedule of the SF(RDC)R.⁶ However, where a life cycle event of a specified derivatives contract creates one or more new reportable specified derivatives contracts, a new UTI should be generated for each new reportable specified derivatives contract.

Internal policies and procedures

3.3 MAS expects each specified person to assess and establish appropriate policies and procedures to ensure that it can fulfil its obligation in generating the UTI or obtain UTIs, as may be the case, in a timely manner.

Generation of UTI

3.4 To avoid the generation and reporting of multiple UTIs for the same specified derivatives contract, only one entity should be the UTI generating entity. Specified persons should determine the UTI generating entity in accordance with **Table 1**.

3.5 If the specified person is unable to obtain the UTI from the UTI generating entity determined in Table 1 (e.g. the UTI generating entity is unable or unwilling to generate the UTI)⁷ ("**First UTI generating entity**"), the specified person should determine a second UTI generating entity according to the next applicable step in Table 1.⁸

⁵ For example, a specified derivatives contract may be reported more than once where both counterparties to the contract are specified persons.

⁶ To illustrate, specified persons should continue to reference the same UTI in the following examples:

- (a) change in any previously reported information, such as a revaluation, change in notional value or whether the contract has been confirmed;
- (b) reporting of end-of-life events such as early termination; and
- (c) correction of previously reported information, which was incorrect, unless the incorrect information is the UTI itself.

⁷ This may occur if the First UTI generating entity is regulated in a jurisdiction that does not, or has not yet, adopted the UTI Technical Guidance.

⁸ As an example, in a cleared specified derivatives contract between a specified person and a CCP that is regulated in a foreign jurisdiction, Table 1 at Step 1 would determine that the UTI generating entity is the CCP. However, the CCP may be regulated in a foreign jurisdiction that has not adopted the CPMI-IOSCO technical

3.6 While specified persons should use the method in Table 1 to determine the UTI generating entity as a default, in the event where a specified person faces difficulties in determining the UTI generating entity in accordance with Table 1,⁹ a specified person and its counterparty to a specified derivatives contract may choose to instead agree between themselves on who is to be the UTI generating entity. Counterparties may agree for a third party other than themselves to be the UTI generating entity only if that third party agrees to generate and provide the UTI by the reporting deadline.

Table 1: Generation of UTI

| Steps | Type of specified derivatives contract | UTI generating entity |
|---|--|-----------------------|
| 1. | Where the counterparties of a specified derivatives contract are: (a) a CCP; and (b) another entity that is not a CCP, | The CCP. |
| 2. | Where the counterparties of a specified derivative contract are: (a) a clearing member (who is acting in its capacity as a clearing member); and (b) another entity that is not a CCP, | The clearing member. |
| 3. | Both of the following apply: (a) where steps 1 and 2 are not applicable; and (b) where the specified derivatives contract was centrally-executed on a trading venue, | The trading venue. |
| Contracts that are only reportable under the SFA | | |
| 4. | Where all of the following apply: (a) Steps 1 to 3 are not applicable; | The specified person. |

guidance, and thus may be unable or unwilling to generate the UTI. If so, the specified person should then determine a second UTI generating entity in accordance to the next applicable step(s) in Table 1.

⁹ In scenarios where the specified derivatives contract is centrally-cleared or centrally-executed, MAS generally expects that the specified person would not face difficulties in determining the UTI generating entity in accordance to steps 1 to 3 of Table 1.



| Steps | Type of specified derivatives contract | UTI generating entity |
|-------|--|--|
| | <p>(b) none of the counterparties to the specified derivatives contract are subject to the OTC derivatives reporting requirements of a foreign jurisdiction; and</p> <p>(c) only <u>one</u> counterparty to the specified derivatives contract is required to report the contract under the SFA (i.e. only one counterparty is a specified person),</p> | |
| 5. | <p>Where all of the following apply:</p> <p>(a) Steps 1 to 3 are not applicable;</p> <p>(b) none of the counterparties are subject to the OTC derivatives reporting requirements of a foreign jurisdiction; and</p> <p>(c) <u>both</u> counterparties to the specified derivatives contract are required to report the contract under the SFA (i.e. both counterparties are specified persons),</p> <p>the UTI generating entity depends on the following circumstances:</p> | <p>(i) for specified derivatives contracts which are electronically confirmed, The confirmation platform.</p> <p>(ii) otherwise, where both counterparties have an agreement on who should generate the UTI, The entity as determined by the agreement between both counterparties.</p> <p>(iii) otherwise, if the contract will be reported to a single trade repository, The trade repository.</p> <p>(iv) otherwise, in other circumstances, The counterparty whose LEI is first based on the sorting (in an alphanumeric order) of the LEIs of the counterparties with the characters of the LEI reversed.</p> |

| Steps | Type of specified derivatives contract | UTI generating entity | | | | | | | | |
|---|--|--|---|----------------------------|---|--|---|-----------------------|---|--|
| Contracts that are reportable in Singapore and one or more foreign jurisdictions | | | | | | | | | | |
| 6. | <p>Where all of the following apply:</p> <ul style="list-style-type: none"> (a) Steps 1 to 3 are not applicable; (b) the counterparties to the specified derivatives contract are subject to reporting obligations under the SFA and one or more foreign jurisdiction(s); and (c) a <u>foreign jurisdiction</u> has a sooner reporting deadline. | <p>The entity as determined according to the reporting requirements of that foreign jurisdiction.</p> | | | | | | | | |
| 7. | <p>Where all of the following apply:</p> <ul style="list-style-type: none"> (a) Steps 1 to 3 are not applicable; (b) the counterparties to the specified derivatives contract are subject to reporting obligations under the SFA and one or more foreign jurisdiction(s); and (c) the SFA has a sooner reporting deadline, <p>the UTI generating entity depends on the following circumstances:</p> | <table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td data-bbox="293 1323 1007 1440">(i) for specified derivatives contracts which are electronically confirmed,</td> <td data-bbox="1007 1323 1399 1440">The confirmation platform.</td> </tr> <tr> <td data-bbox="293 1440 1007 1556">(ii) otherwise, where both counterparties have an agreement on who should generate the UTI,</td> <td data-bbox="1007 1440 1399 1556">The entity as determined by the agreement between both counterparties.</td> </tr> <tr> <td data-bbox="293 1556 1007 1673">(iii) otherwise, if the specified contract will be reported to a single trade repository,</td> <td data-bbox="1007 1556 1399 1673">The trade repository.</td> </tr> <tr> <td data-bbox="293 1673 1007 1982">(iv) Otherwise, in other circumstances,</td> <td data-bbox="1007 1673 1399 1982">The counterparty whose LEI is first based on the sorting (in an alphanumeric order) of the LEIs of the counterparties with the characters of the LEI reversed.</td> </tr> </table> | (i) for specified derivatives contracts which are electronically confirmed, | The confirmation platform. | (ii) otherwise, where both counterparties have an agreement on who should generate the UTI, | The entity as determined by the agreement between both counterparties. | (iii) otherwise, if the specified contract will be reported to a single trade repository, | The trade repository. | (iv) Otherwise, in other circumstances, | The counterparty whose LEI is first based on the sorting (in an alphanumeric order) of the LEIs of the counterparties with the characters of the LEI reversed. |
| (i) for specified derivatives contracts which are electronically confirmed, | The confirmation platform. | | | | | | | | | |
| (ii) otherwise, where both counterparties have an agreement on who should generate the UTI, | The entity as determined by the agreement between both counterparties. | | | | | | | | | |
| (iii) otherwise, if the specified contract will be reported to a single trade repository, | The trade repository. | | | | | | | | | |
| (iv) Otherwise, in other circumstances, | The counterparty whose LEI is first based on the sorting (in an alphanumeric order) of the LEIs of the counterparties with the characters of the LEI reversed. | | | | | | | | | |

| Steps | Type of specified derivatives contract | UTI generating entity |
|-------|--|--|
| 8. | <p>Where all of the following apply:</p> <ul style="list-style-type: none"> (a) steps 1 to 3 are not applicable; (b) the counterparties to the specified derivatives contract are subject to reporting obligations under the SFA and one or more foreign jurisdiction(s); and (c) <u>no jurisdiction</u> has a sooner reporting deadline, <p>the UTI generating entity depends on the following circumstances:</p> <ul style="list-style-type: none"> (i) where both counterparties have an agreement on who should generate the UTI, (ii) otherwise, for specified derivatives contracts which are electronically confirmed, (iii) otherwise, if the specified derivatives contract will be reported to a single trade repository, (iv) otherwise, in other circumstances, | <p></p> <p>the entity as determined by the agreement between both counterparties.</p> <p>the confirmation platform.</p> <p>the trade repository.</p> <p>The counterparty whose LEI is first based on the sorting (in an alphanumeric order) of the LEIs of the counterparties with the characters of the LEI reversed.</p> |

Responsibility to provide or obtain UTI in a timely manner

3.7 MAS generally expects that UTIs will be generated in a timely manner for compliance with the reporting deadline in the SF(RDC)R. Where a specified person is the UTI generating entity, it should make reasonable efforts to provide the UTI in a timely manner to any entity who requests for the UTI to comply with the SF(RDC)R. Conversely, if a specified person is not the UTI generating entity, it should make reasonable efforts to obtain the UTI, whether from the UTI generating entity or a counterparty to the specified derivatives contract, in a timely manner to comply with the SF(RDC)R.



Implication on agency reporting requirements under SFA

3.8 Under the SFA, a specified person, who executes or causes a specified derivatives contract to be executed as an agent of a party to the contract, is required to report the contract if it is booked in or traded in Singapore. Given that an agent to the transaction is typically not a counterparty to the contract, MAS does not expect a specified person who is acting as an agent to be a UTI generating entity. Instead, such a specified person would obtain the UTI from the UTI generating entity or counterparties to that specified derivatives contract.

3.9 In the situation where:

- (a) no counterparty to a specified derivatives contract has a reporting obligation in under the SFA or in another foreign jurisdiction; and
- (b) a specified person executes or causes the specified derivatives contract to be executed as an agent of a party to the contract that is booked in or traded in Singapore,

the UTI generating entity should be determined according to Steps 1 to 3 of Table 1 without modification, or Steps 4 to 8 of Table 1 by replacing “counterparties” with “agents of counterparties to the contract”.

Use of interim-UTI

3.10 Where a specified person is not the UTI generating entity, and where the specified person is unable to obtain the UTI by the reporting deadline despite having made reasonable efforts, the specified person may internally generate an interim-UTI to be reported as the UTI. The reporting entity is expected to continue to make reasonable efforts to obtain the UTI from the UTI generating entity.

3.11 When the specified person subsequently obtains the UTI from the UTI generating entity, the specified is required to submit a revised report of the specified derivatives contract with that UTI no later than 2 business days after obtaining the UTI. When doing so, specified persons should also report the interim-UTI in the “prior UTI” data field.

3.12 Specified persons should not frequently report interim-UTIs.¹⁰ As provided in paragraph 3.3, specified persons are expected to establish written policies and procedures in relation to UTI. Such policies and procedures should ensure that the specified person is able to determine the UTI generating entity in accordance with paragraphs 3.4 to 3.6 on an ongoing basis.

¹⁰ An example of a situation where an interim-UTI may be used is where the UTI generating entity experiences outages or other unforeseen circumstances.



4 RE-REPORTING OF DERIVATIVES CONTRACTS

4.1 Part I of the Third Schedule of the SF(RDC)R sets out in a table, the timelines at which specified persons are required to report specified derivatives contracts. The second column of the table applies to existing specified persons as of 21 October 2024 (the date of commencement of the revised SF(RDC)R¹¹ (the “Revised Regulations”)), while the third column of the table applies to persons who become specified persons after 21 October 2024.

4.2 With the commencement of the Revised Regulations on 21 October 2024, existing specified persons are required to re-report the details of all outstanding specified derivatives contracts that have a remaining maturity of at least 6 months as at 21 October 2024 (i.e. maturing on or after 21 April 2025)¹² (“Re-reportable Contracts”). This requirement applies to all Re-reportable Contracts that were previously reported or would have been required to be reported under the old SF(RDC)R. The details to be re-reported should be in accordance with the format, including the data fields, required under the Revised Regulations. All Re-reportable Contracts must be reported by 21 April 2025.¹³

4.3 Any termination of a Re-reportable Contract should be reported within 2 business days of its termination. For the avoidance of doubt, specified persons are not expected to re-report a contract after it has been terminated.

4.4 Any updates or variation to a Re-reportable Contract must be reported within 2 business days.¹⁴ For changes involving variation to the contract terms, other than simple updates on valuation or collateral amount, the specified persons would be required to re-report the details of the specified derivatives contract under the Revised Regulations. Specified persons should refer to their trade repository on the format and template when reporting a change.

Reporting of derivatives contract events occurring within 2 business days before 21 October 2024

4.5 Where a derivatives contract event (i.e. execution, change or termination) occurs under the old SF(RDC)R and the due date to report within 2 business days falls before the commencement of the Revised Regulations on 21 October 2024, the specified person will be reporting the event in accordance with the old SF(RDC)R. Such derivatives contracts will need to be re-reported if it is a Re-reportable Contract. Please refer to paragraphs 4.1 to 4.4 above.

4.6 For derivatives contracts events occurring under the old SF(RDC)R and the due date to report within 2 business day falls on or after 21 October 2024, the specified person is

¹¹ As amended by the [Securities and Futures \(Reporting of Derivatives Contracts\) \(Amendment\) Regulations 2024](#).

¹² See definition of “relevant derivatives contract” in relation to an existing specified person on 21 October 2024, Part II of the Third Schedule of the SF(RDC)R.

¹³ Table in Part I of the Third Schedule of the SF(RDC)R, item 1 read with the second column.

¹⁴ Table in Part I of the Third Schedule of the SF(RDC)R, item 4 read with the second column.

strongly encouraged to report the event on or after 21 October 2024 and in accordance with the Revised Regulations to avoid the need to re-report.

4.7 The below diagrams provide illustrations to the above two scenarios.

Illustration 1: Execution of a derivatives contract occurring on 16 October 2024 and need to be reported within T+2 business day by 18 October 2024

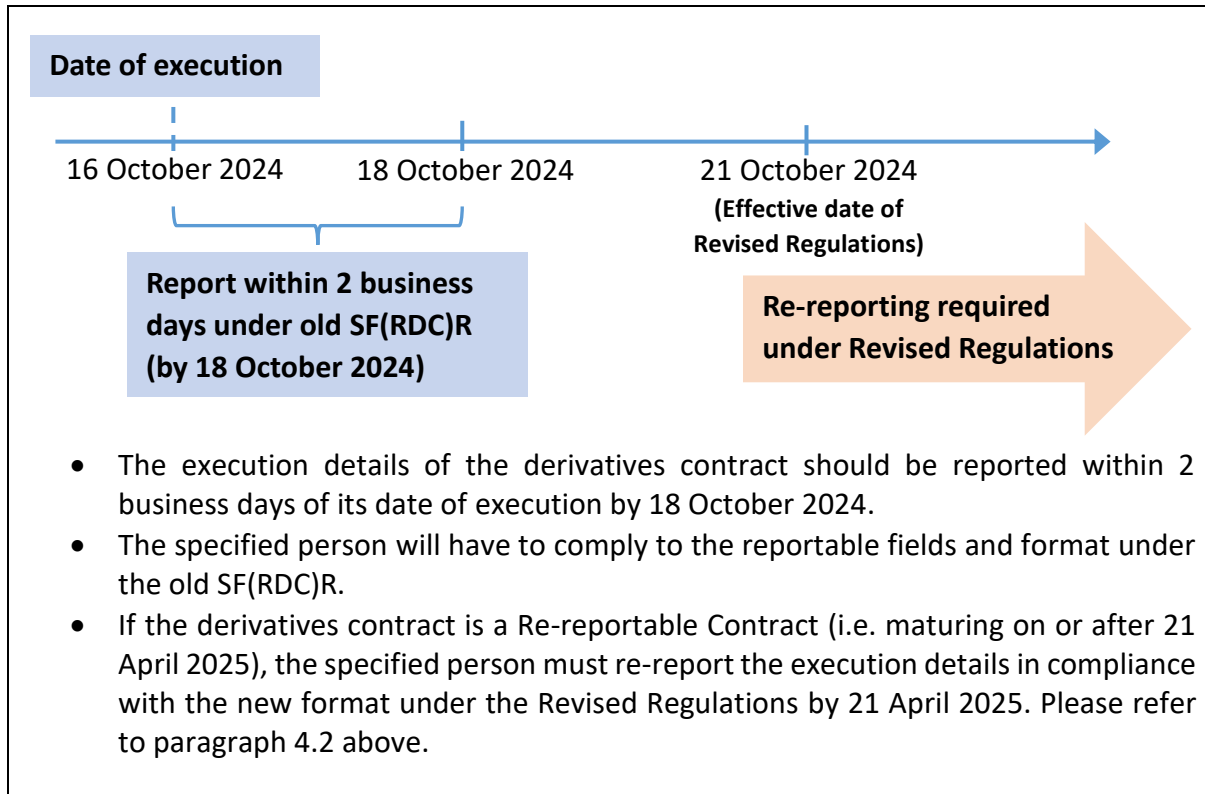
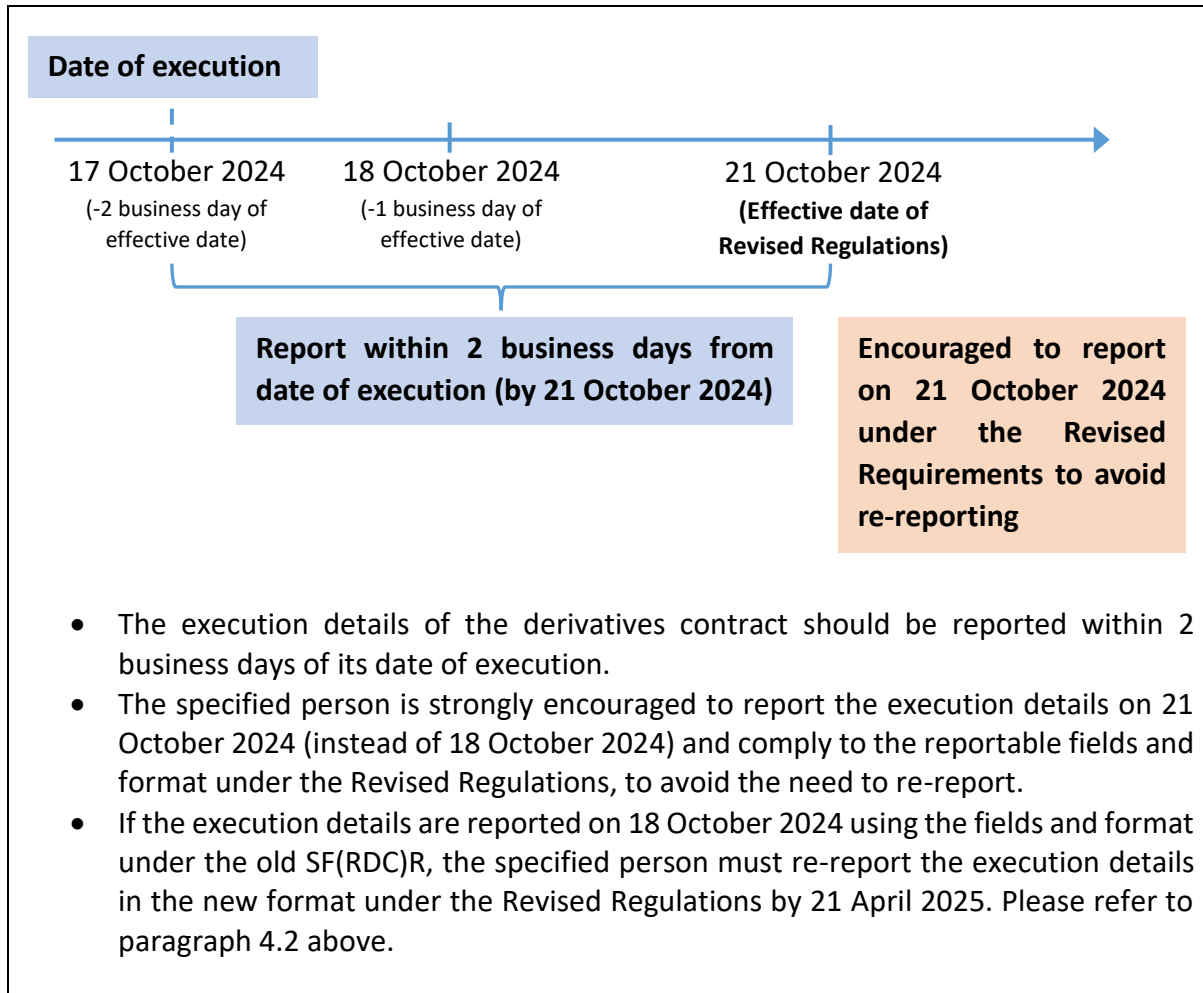


Illustration 2: Execution of a derivatives contract occurring on 18 October 2024 and need to be reported within T+2 business day by 22 October 2024





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

5.1 The First Schedule to the SF(RDC)R sets out the data fields to be reported for specified derivatives contracts. The First to Fifth Columns of **Table 2** replicate that in 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 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.

5.2 MAS expects specified persons to report the data fields required in the First Schedule of the SF(RDC)R in an XML template in accordance with the ISO 20022 methodology.



Table 2¹⁵: First Schedule to the SF(RDC)R and explanatory notes

| <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> | |
| 1 | Counterparty information | Counterparty 1 | Identifier of counterparty 1 to the contract. Field value: Alphanumeric string | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>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.</p> <p>In the case of individuals, to use a client code.</p> |
| 2 | Counterparty information | Counterparty 2 | Identifier of counterparty 2 to the contract. Field value: Alphanumeric string | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>Where “Counterparty 2” is a specified person, to use LEI or pre-LEI if LEI is not available.</p> |

¹⁵ Key changes to reportable fields in comparison with the draft guidelines published in [Annex D of the Response to Public Consultation on Proposed Amendments to the SF\(RDC\)R](#) on 16 May 2023 are in fields 15, 29 and 130.



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column | |
|--------------|--------------------------|--------------------------------------|--|--|----|----|----|----|-------------------|---|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes | |
| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | 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. |
| 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, | ✓ | ✓ | ✓ | ✓ | ✓ | | This data field is not applicable to contracts where "Direction of leg 1" and "Direction of leg 2" apply. |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|--------------------------|---------------------------------------|--|--|----|----|----|----|--|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| | | | <p>where applicable.</p> <p>Field value: "BYER" = Buyer "SLLR" = Seller</p> | | | | | | <p>A non-exhaustive list of examples of contracts for which this data field could apply are:</p> <p>(a) most forwards and forward-like contracts (except for foreign exchange forwards and foreign exchange non-deliverable forwards)</p> <p>(b) most options and option-like contracts including swaptions, caps and floors</p> <p>(c) credit default swaps (buyer/seller of protection)</p> <p>(d) variance, volatility and correlation swaps</p> <p>(e) contracts for difference (CFDs) and spreadbets.</p> |
| 6 | Counterparty information | Direction of leg 1 (where applicable) | <p>Indicator of whether "Counterparty 1" is the payer or the receiver of leg 1 in the contract, where applicable.</p> <p>Field value: "MAKE" = Payer "TAKE" = Receiver</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is not applicable to contracts covered by "Direction".</p> <p>A non-exhaustive list of examples of contracts for which this data field could apply are:</p> <p>(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)</p> <p>(b) foreign exchange swaps, forwards, non-deliverable forwards.</p> |
| 7 | Counterparty information | Direction of leg 2 (where applicable) | <p>Indicator of whether "Counterparty 1" is the payer or the receiver of leg 2 in the contract, where applicable.</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is not applicable to contracts covered by "Direction".</p> |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|--------------------------|----------------------------|--|--|----|----|----|----|--|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| | | | Field value: "MAKE" = Payer "TAKE" = Receiver | | | | | | 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. |
| 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". |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|----------------------|-------------------------------------|---|--|----|----|----|----|---|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| 10 | Contract information | Unique transaction identifier (UTI) | A unique identifier to denote the contract. Field value: Alphanumeric string | ✓ | ✓ | ✓ | ✓ | ✓ | Only one UTI should be generated for a contract. 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 UTI 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 entity since the combination with the LEI will guarantee uniqueness). The UTI generating entity may or may not be the reporting specified person. |
| 11 | 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. |
| 12 | 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: | ✓ | ✓ | ✓ | ✓ | ✓ | Where an interim UTI was previously reported for this contract due to the temporary unavailability of UTI, to report the interim UTI previously reported. |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|----------------------|---------------|--|--|----|----|----|----|---|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| | | | Alphanumeric string | | | | | | 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 many-to-many relations between contracts (e.g. in the case of a compression). |
| 13 | Contract information | Contract type | To denote the contract type of the derivatives contract. Field value: "CFDS" = Contract for difference "FRAS" = Forward rate agreement "FORW" = Forward "OPTN" = Option "SWAP" = Swap "SWPT" = Swaption "OTHR" = if any of the above are not applicable. | ✓ | ✓ | ✓ | ✓ | ✓ | - |



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| 14 | Contract information | Asset class | To denote the asset class of the derivatives contract. Field value: "COMM" = Commodity "CRDT" = Credit "CURR" = Foreign exchange "EQUI" = Equity "INTR" = Interest rate | ✓ | ✓ | ✓ | ✓ | ✓ | - |
| 15 | Contract information | Underlying (where applicable) | An identifier for the underlying thing to the contract, where applicable. Field value: Alphanumeric string | ✓ | ✓ | × | ✓ | ✓ | This data field is only applicable where "Direction" applies. The description and field values to be reported for each class of specified derivatives contracts are as follows: (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. Field value: REDID (where available) ISIN (12 alphanumeric digits) |



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| | | | | | | | | | <p>“B” = Basket “X” = 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 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 “X” = 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</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 “X” = Index</p> <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) “GROS” = Grains oilseeds “DIRY” = Dairy “LSTK” =Livestock “FRST” =Forestry “SOFT” = Softs “OILP” = Oil</p> |



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| | | | | | | | | | | “NGAS” = Natural gas “COAL” = Coal “ELEC” = Electricity “INRG” = Inter-energy “PRME” = Precious “NPRM” = Non-precious “WTHR” = Weather “EMIS” = Emissions “FRGT” = Freight “OTHER” = Other “B” = Basket “X” = Index |
| 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 | Identifier of the rate used for leg 1 which is reset at predetermined intervals by reference to a market reference rate, where applicable. | ✓ | ✓ | ✗ | ✓ | ✓ | 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 | |



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| | | (where applicable) | Field value: ISIN (12 alphanumeric digits) | | | | | | 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: Alphanumeric string | ✓ | ✓ | ✗ | ✓ | ✓ | 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. |
| 19 | Contract information | Spread of leg 1 (where applicable) | 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 2 floating rate indexes. Field value: Any value if “Spread notation of leg 1” = 1 | ✓ | ✓ | ✗ | ✓ | ✓ | 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, |



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| | | | Any value expressed as decimal, if "Spread notation of leg 1" = 3 Any integer value expressed in basis points, if "Spread notation of leg 1" = 4 | | | | | | 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 1" = 1 Any value expressed as decimal (e.g. 0.0257 instead of 2.57%), if "Spread notation of leg 1" = 3 Any integer value expressed in basis points (e.g. 257 instead of 2.57%), if "Spread notation of leg 1" = 4 |
| 20 | Contract information | Spread notation of leg 1 (where applicable) | Manner in which "Spread of leg 1" is expressed, where applicable. Field value: 1 = Monetary amount 3 = Decimal 4 = Basis points | ✓ | ✓ | ✗ | ✓ | ✓ | This data field is only applicable where "Spread of leg 1" applies. |
| 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. |



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| 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 is 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 (where applicable) | Name of the rate used for leg 2 which is reset at predetermined intervals by reference to a market reference rate, where “Identifier of the floating rate of leg 2” is not available. | ✓ | ✓ | ✗ | ✓ | ✓ | 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 leg2” should be reported in the format of currency, period (e.g. |



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| | | | Field value: Alphanumeric string | | | | | | “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 2 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 Any integer value expressed in basis points, if “Spread notation of leg 2” = 4 | ✓ | ✓ | ✗ | ✓ | ✓ | 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 Any integer value expressed in basis points (e.g. 257 instead of 2.57%), if “Spread notation of leg 2” = 4 |



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| 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 4 = Basis points | ✓ | ✓ | ✗ | ✓ | ✓ | 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. | ✓ | ✓ | ✓ | ✓ | ✓ | This data field is not applicable if the contract is not an option or does not embed any optionality. |



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| | | | Field value: "AMER" = American "EURO" = European "BERM" = Bermudan "ASIA" = Asian | | | | | | |
| 30 | Contract information | First exercise date (where applicable) | First unadjusted date during the exercise period in which an option can be exercised, where applicable. Field value: ISO 8601 date format, UTC time | ✓ | ✓ | ✓ | ✓ | ✓ | 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. This data field is not applicable if the contract is not an option or does not embed any optionality. |
| 31 | Contract information | Effective date | Unadjusted date at which obligations under the contract come into effect. Field value: ISO 8601 date format, UTC time | ✓ | ✓ | ✓ | ✓ | ✓ | 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. |



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| 32 | Contract information | Expiration date | Unadjusted date at which obligations under the contract stop being effective. Field value: ISO 8601 date format, UTC time | ✓ | ✓ | ✓ | ✓ | ✓ | 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. Early termination does not affect this data field. |
| 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 | Contract information | Package Identifier (where applicable) | The identifier (determined by the reporting counterparty) in order to connect 2 or more derivatives contracts in the same package, where applicable. Field value: Alphanumeric string | ✓ | ✓ | ✓ | ✓ | ✓ | The identifier to connect, other than a foreign exchange swap: (a) two or more transactions that are reported separately by the reporting counterparty, but that are negotiated together as the product of a single economic agreement; or (b) two or more reports pertaining to the same transaction if the reporting counterparty is not able to report the transaction in a single report to a trade repository or a licensed trade repository. |



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| 35 | 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. |
| 36 | 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). |
| 37 | 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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| 38 | Settlement | Final contractual settlement date | <p>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.</p> <p>Field value: ISO 8601 date format, UTC time</p> | ✓ | ✓ | ✓ | ✓ | ✓ | 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. |
| 39 | Clearing | Cleared | <p>Indicator of whether the contract has been cleared, or is intended to be cleared, by a central counterparty.</p> <p>Field values: "Y" = Yes, centrally cleared "N" = No, not centrally cleared "I" = Intent to clear</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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</p> |
| 40 | Clearing | Central counterparty (where applicable) | <p>Identifier of the central counterparty that cleared the contract, where applicable.</p> <p>Field value: Alphanumeric string</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> |



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| 41 | 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> |
| 42 | 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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| 43 | 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</p> <p>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. |
| 44 | 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> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is not applicable if the "Reporting specified person" does not have a reporting obligation outside of Singapore.</p> <p>MAS currently does not expect specified persons to report this field and will consider industry feedback before determining a suitable future commencement date.</p> |



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| 45 | Execution & related information | Booking location | <p>Where the contract is booked in Singapore, to use country code for Singapore "SG".</p> <p>Where the contract is not booked in Singapore, to denote the country where the contract was booked.</p> <p>Field value: ISO 3166-1 alpha-2 country code</p> | ✓ | ✓ | ✓ | ✓ | ✓ | - |
| 46 | Execution & related information | Trader location | <p>Where the contract is traded in Singapore, to use country code for Singapore "SG".</p> <p>Where the contract is not traded in Singapore, to denote the country where the trader which executed the contract is located.</p> <p>Field value: ISO 3166-1 alpha-2 country code</p> | ✓ | ✓ | ✓ | ✓ | ✓ | - |



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| 47 | 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 |
| 48 | 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". |
| 49 | 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. |
| 50 | Execution & related information | Reporting timestamp | Date and time when the contract was reported to the trade repository. | ✓ | ✓ | ✓ | ✓ | ✓ | - |



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| | | | Field value: ISO 8601 date format, UTC time | | | | | | |
| 51 | Custom basket | Identifier of the basket's constituents (where applicable) | Underliers that represent the constituents of a custom basket, where applicable. Field value: Alphanumeric string | ✓ | ✓ | ✓ | ✓ | ✓ | Underliers that represent the constituents of a custom basket, in line with the underlier ID within the UPI reference data fields, as maintained by the UPI service provider. This data field is not applicable if no custom basket is involved. |
| 52 | 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. Field value: Alphanumeric string | ✓ | ✓ | ✓ | ✓ | ✓ | The origin, or publisher, of the associated identifier of the basket's constituents, in line with the underlier ID source within the UPI reference data fields, as maintained by the UPI service provider. This data field is not applicable if no custom basket is involved. |
| 53 | Valuation | Valuation amount | Current monetary value of the outstanding contract. Field value: Any value | ✓ | ✓ | ✓ | ✓ | ✓ | Current monetary value of the outstanding contract without applying any valuation adjustments. |



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| | | | | | | | | | | 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). |
| 54 | Valuation | Valuation currency | Currency in which "Valuation amount" is denominated. Field value: Currencies included in ISO 4217 | ✓ | ✓ | ✓ | ✓ | ✓ | | - |
| 55 | Valuation | Valuation method | Source and method used for the valuation of the contract by the "Reporting specified person". Field value: "MTMA" = Mark-to-market "MTMO" = Mark-to-model "CCPV" = 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". |
| 56 | 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. | ✓ | ✓ | ✓ | ✓ | ✓ | | 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. |



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| | | | Field value: ISO 8601 date format, UTC time | | | | | | |
| 57 | 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. |
| 58 | 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: Alphanumeric string | ✓ | ✓ | ✓ | ✓ | ✓ | 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. Separate collateral portfolio codes may be indicated for initial and variation margin. |
| 59 | Collateral & margin | Initial margin posted by Counterparty 1 (pre-haircut) (where applicable) | Monetary value of initial margin that has been posted 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 posted by “Counterparty 1”. If the collateralisation is performed at portfolio level, the initial margin posted relates to the whole portfolio. If the collateralisation is |



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| | | | | | | | | | <p>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> |
| 60 | 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</p> |



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| | | | | CR | IR | FX | EQ | CO | |
| | | | | | | | | | <p>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> |
| 61 | Collateral & margin | Currency of initial margin posted (where applicable) | <p>Currency in which the initial margin (both pre-haircut and post-haircut) posted by "Counterparty 1" is denominated, where applicable.</p> <p>Field value: Currencies included in ISO 4217</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>This data field is not applicable if no initial margin has been posted by "Counterparty 1".</p> |



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| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| 62 | Collateral & margin | Initial margin collected by Counterparty 1 (pre-haircut) (where applicable) | <p>Monetary value of initial margin that has been collected 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 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, 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 converted into a single currency chosen by</p> |



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| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | “Counterparty 1” and reported as one total value. |
| 63 | Collateral & margin | Initial margin collected by Counterparty 1 (post-haircut) (where applicable) | <p>Monetary value of initial margin that has been collected 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 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 converted into a single currency chosen by</p> | |



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| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | "Counterparty 1" and reported as one total value. |
| 64 | 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". |
| 65 | 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 |



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| | | | | CR | IR | FX | EQ | CO | |
| | | | | | | | | | <p>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 “Counterparty 1” and reported as one total value.</p> |
| 66 | Collateral & margin | Variation margin posted by Counterparty 1 (post-haircut) (where applicable) | <p>Monetary value of the variation margin 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 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</p> |



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| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | <p>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 “Counterparty 1” and reported as one total value.</p> |
| 67 | Collateral & margin | Currency of variation margin posted (where applicable) | <p>Currency in which the variation margin (both pre-haircut and post-haircut) posted is denominated, where applicable.</p> <p>Field value: Currencies included in ISO 4217</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>This data field is not applicable if no variation margin has been posted by “Counterparty 1”.</p> | |
| 68 | Collateral & margin | Variation margin collected by Counterparty 1 (pre-haircut) (where applicable) | <p>Monetary value of the variation margin collected by “Counterparty 1”, where applicable.</p> <p>Field value: Any value greater than or equal to zero</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <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> | |



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| | | | | | | | | | | <p>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.</p> <p>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.</p> |
| 69 | Collateral & margin | Variation margin collected by Counterparty 1 (post-haircut) (where applicable) | <p>Monetary value of the variation margin collected 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 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</p> | |



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| | | | | CR | IR | FX | EQ | CO | |
| | | | | | | | | | <p>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 "Counterparty 1" and reported as one total value.</p> |
| 70 | Collateral & margin | Currency of variation margin collected (where applicable) | <p>Currency in which the variation margin (both pre-haircut and post-haircut) collected by "Counterparty 1" is denominated, where applicable.</p> <p>Field value: Currencies included in ISO 4217</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>This data field is not applicable if no variation margin has been collected by "Counterparty 1".</p> |
| 71 | 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. | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is applicable to both uncleared and centrally cleared contracts.</p> <p>This data field is not applicable if no excess collateral has been posted by "Counterparty 1".</p> |



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| | | | Field value: Any value greater than or equal to zero | | | | | | <p>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.</p> <p>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 the extent it can be assigned to a specific portfolio or contract.</p> |
| 72 | Collateral & margin | Currency of excess collateral posted (where applicable) | <p>Currency in which “Excess collateral posted by Counterparty 1” is denominated, where applicable.</p> <p>Field value: Currencies included in ISO 4217</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>This data field is not applicable if no excess collateral has been posted by “Counterparty 1”.</p> |
| 73 | Collateral & margin | Excess collateral collected by Counterparty 1 | Monetary value of any additional collateral collected by “Counterparty 1” which is separate and independent from initial margin and variation margin, | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is applicable to both uncleared and centrally cleared contracts.</p> |



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| | | | | CR | IR | FX | EQ | CO | |
| | | (where applicable) | where applicable. Field value: Any value greater than or equal to zero | | | | | | <p>This data field is not applicable if no excess collateral has been collected by “Counterparty 1”.</p> <p>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.</p> <p>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.</p> <p>For centrally cleared contracts, excess collateral is reported only to the extent it can be assigned to a specific portfolio or contract.</p> |
| 74 | 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 | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>This data field is not applicable if no excess</p> |



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| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | collateral has been collected by "Counterparty 1". |
| 75 | Collateral & margin | Collateralisation category (where applicable) | <p>Indicator of whether a collateral agreement (or collateral agreements) between the counterparties exists (uncollateralised/ partially collateralised/ one-way collateralised/ fully collateralised), where applicable.</p> <p>Field value: "UNCL" = Uncollateralised "PRC1" = Partially collateralised: Counterparty 1 only "PRC2" = Partially collateralised: Counterparty 2 only "PRCL" = Partially collateralised "OWC1" = One-way collateralised: Counterparty 1 only "OWC2" = One-way collateralised: Counterparty 2 only "OWP1" = One-way/partially collateralised: Counterparty 1 "OWP2" = One-way/partially collateralised: Counterparty 2 "FLCL" = Fully collateralised</p> | | | | | | | <p>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.</p> <p>Field value: Refer to Annex B for the description of each field value.</p> |



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| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| 76 | 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 | | | | | | <p>(1) For contracts negotiated in monetary amounts, the amount specified in the contract.</p> <p>(2) For contracts negotiated in non-monetary amounts, the converted amount as follows:</p> <p>(a) For equity options and similar products, the product of the strike price and the number of shares or index units.</p> <p>(b) For equity forwards and similar products, the product of the forward price and the number of shares or index units.</p> <p>(c) For equity dividend swaps and similar products, the product of the period fixed strike and the number of shares or index units.</p> <p>(d) For equity swaps, portfolio swaps and similar products, the product of the initial price and the number of shares or index units.</p> <p>(e) For equity variance swaps and similar products, the variance amount.</p> <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> |



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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> | |
| | | | | | | | | | <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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| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| 77 | 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 | ✓ | ✓ | ✓ | ✓ | ✓ | - |
| 78 | Notional | Notional amount of leg 2 (where applicable) | The notional amount of leg 2 of the contract, where applicable. Field value: Any value | ✓ | ✓ | ✓ | ✓ | ✓ | (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. |



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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> | |
| | | | | | | | | | <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> |



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| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | For basket-type contracts, the notional amount of the contract is the sum of the notional amounts of each constituent of the basket. |
| 79 | 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 | ✓ | ✓ | ✓ | ✓ | ✓ | | - |
| 80 | 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 | × | × | × | ✓ | ✓ | | |
| 81 | 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 | × | × | × | ✓ | ✓ | | - |



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| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| 82 | 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 | × | × | × | × | ✓ | Non-monetary amounts of fixed notional quantity for each schedule period (example, 50 barrels per month). |
| 83 | Notional | Quantity frequency of the contract or leg 1 (where applicable) | 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. Field value: "HOUL" = Hourly "DAIL" = Daily "WEEK" = Weekly "MNTH" = Monthly "QURT" = Quarterly "MIAN" = Semi-annually "YEAR" = Yearly "ODMD" = OnDemand "EXPI" = End of term "ADHO" = Ad-hoc | × | × | × | × | ✓ | 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 "EXPI", 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. |



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| 84 | Notional | Quantity frequency multiplier of the contract or leg 1 (where applicable) | The number of time units for the "Quantity frequency of the contract or leg 1", 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 "MNTM" (monthly) and a quantity frequency multiplier of 2. If quantity frequency is "EXPI", 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. This data field is not applicable if quantity frequency is ODMD. |
| 85 | 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 | × | × | × | ✓ | ✓ | - |
| 86 | 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 | × | × | × | ✓ | ✓ | - |



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| 87 | 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 | × | × | × | × | ✓ | - |
| 88 | 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: "HOUL" = Hourly "DAIL" = Daily "WEEK" = Weekly "MNTH" = Monthly "QURT" = Quarterly "MIAN" = Semi-annually "YEAR" = Yearly "ODMD" = OnDemand "EXPI" = End of term "ADHO" = Ad-hoc | × | × | × | × | ✓ | 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 "EXPI", 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. |
| 89 | Notional | Quantity frequency multiplier of leg 2 | The number of time units for the "Quantity frequency of leg 2", where applicable. | × | × | × | × | ✓ | 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 |



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| | | (where applicable) | Field value: Any number greater than or equal to 0 | | | | | | frequency is "EXPI", 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. This data field is not applicable if quantity frequency is ODMD. |
| 90 | 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. |
| 91 | 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. |
| 92 | Notional | Put amount (where applicable) | Monetary amount that the option gives "Counterparty 1" the right to sell, where applicable. Field value: | × | × | ✓ | × | × | This data field is only applicable for foreign exchange options. |



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| | | | Any value greater than zero | | | | | | |
| 93 | 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. |
| 94 | 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. For CFDs and similar products, this data field refers to the initial price of the underlier. This data field is not applicable to: (a) Interest rate swaps and forward rate agreements, as it is understood that the information included in the data fields that |



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| | | | | | | | | | <p>pertain to fixed rate and spread may be interpreted as the price of the contract.</p> <p>(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.</p> <p>(c) Commodity basis 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.</p> <p>(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.</p> <p>(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.</p> <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> |



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| | | | | | | | | | | <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.</p> <p>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> |
| 95 | Prices | Price currency (where applicable) | <p>Currency in which “Price” is denominated, where applicable.</p> <p>Field value: Currencies included in ISO 4217</p> | × | ✓ | × | ✓ | ✓ | <p>This data field is only applicable if “Price notation” = 1.</p> | |



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| 96 | 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. |
| 97 | 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. |
| 98 | 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. |
| 99 | Prices | Unadjusted end date of the price (Price schedule) | Unadjusted end date of the price, where applicable. | × | ✓ | × | ✓ | ✓ | This data field is only applicable for contracts with prices varying throughout the life of the contract per schedule. |



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| | | (where applicable) | Field value: ISO 8601 date format, UTC time | | | | | | 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. |
| 100 | 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. |
| 101 | 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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| | | | <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,</p> |



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| | | | | | | | | | <p>interest rate and credit swaptions quoted in spread, and similar products, if “Strike price notation” = 3.</p> <p>The negative symbol if populated does not count as a numeric character.</p> |
| 102 | Contract information | Strike price currency/ currency pair (where applicable) | <p>The currency or currency pair in which “Strike price” of the option is denominated or expressed, where applicable.</p> <p>Field value: Currencies included in ISO 4217 For foreign exchange options, Unit currency/ Quoted currency</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>For equity options, commodity options and similar products, to report the currency in which the strike price is denominated.</p> <p>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</p> <p>This data field is only applicable if “Strike price notation” = 1.</p> <p>This data field is not applicable if the contract is not an option or does not embed any optionality.</p> |
| 103 | Contract information | Strike price notation | Manner in which “Strike price” is expressed, where applicable. | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is not applicable if the contract is not an option or does not embed any optionality.</p> |



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| | | (where applicable) | Field value: 1 = Monetary amount 3 = Decimal | | | | | | | |
| 104 | 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. |
| 105 | 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. |
| 106 | Prices | Strike price in effect on associated effective date (Strike price schedule) | Strike price in effect between the unadjusted effective date and unadjusted end date inclusive, where applicable. Field value: | ✓ | ✓ | ✓ | ✓ | ✓ | | 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 |



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| | | (where applicable) | Any monetary value, if Strike price notation = 1 Any value expressed as a decimal, if the Strke price notation = 3 | | | | | | 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 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. |
| 107 | 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. |
| 108 | Prices | Option premium currency (where applicable) | Currency in which "Option premium amount" is denominated, where applicable. Field value: | ✓ | ✓ | ✓ | ✓ | ✓ | This data field is not applicable if the contract is not an option or does not embed any optionality. |



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| | | | Currencies included in ISO 4217 | | | | | | |
| 109 | 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. |
| 110 | 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). |
| 111 | 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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| | | | | | | | | | | <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> |
| 112 | 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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| 113 | 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. |
| 114 | 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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| | | | | | | | | | | <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> |
| 115 | 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 “EXPI” = 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 “EXPI”, then the floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the floating rate reset frequency period is “DAIL” and the floating rate reset frequency period multiplier is 0.</p> <p>This data field is not applicable if the rate of leg 1 is not a floating rate.</p> | |
| 116 | Payment | Floating rate reset frequency period multiplier of leg 1 | 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 | ✓ | ✓ | ✓ | ✓ | ✓ | <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</p> | |



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| | | (where applicable) | <p>occur for the floating rate of leg 1, where applicable.</p> <p>Field value: Any number greater than or equal to 0</p> | | | | | | <p>frequency period multiplier of 2. If floating rate reset frequency period is “EXPI”, then the floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the floating rate reset frequency period is “DAIL” and the floating rate reset frequency period multiplier is 0.</p> <p>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”.</p> |
| 117 | Payment | Floating rate reset frequency period of leg 2 (where applicable) | <p>Time unit associated with the frequency of resets of leg 2, 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 “EXPI” = 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 “EXPI”, then the floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the floating rate reset frequency period is “DAIL” and the floating rate reset frequency period multiplier is 0.</p> <p>This data field is not applicable if the rate of leg 2 is not a floating rate.</p> |



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| 118 | Payment | Floating rate reset frequency period multiplier of leg 2 (where applicable) | <p>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.</p> <p>Field value: Any number greater than or equal to 0</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 “EXPI”, then the floating rate reset frequency period multiplier is 1. If the reset frequency period is intraday, then the floating rate reset frequency period is “DAIL” and the floating rate reset frequency period multiplier is 0.</p> <p>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”.</p> |
| 119 | Payment | Fixed rate payment frequency period of leg 1 (where applicable) | <p>Time unit associated with the frequency of payments for “Fixed 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 “EXPI” = 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 “EXPI”, then the payment frequency period multiplier is 1.</p> |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column | |
|--------------|---------------------|--|--|--|----|----|----|----|---|--|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes | |
| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | <p>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 1 is not a fixed rate.</p> |
| 120 | Payment | Fixed rate payment frequency period multiplier of leg 1 (where applicable) | <p>Number of time units (as expressed by “Fixed rate payment frequency period of leg 1”) that determines the frequency at which periodic payment dates occur for “Fixed rate of leg 1”, 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 “EXPI”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.</p> <p>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”.</p> | |
| 121 | Payment | Fixed rate payment frequency period of leg 2 (where applicable) | <p>Time unit associated with the frequency of payments for “Fixed rate of leg 2”, where applicable.</p> <p>Field value: “DAIL” = daily</p> | ✓ | ✓ | ✗ | ✓ | ✓ | <p>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.</p> | |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|---------------------|--|--|--|----|----|----|----|--|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| | | | "WEEK" = weekly "Mnth" = monthly "QURT" = quarterly "YEAR" = yearly "ADHO" = ad hoc which applies when payments are irregular "EXPI" = payment at term | | | | | | 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 "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0. This data field is not applicable if the rate of leg 2 is not a fixed rate. |
| 122 | Payment | Fixed rate payment frequency period multiplier of leg 2 (where applicable) | 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. 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 "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0. 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". |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|---------------------|---|---|--|----|----|----|----|---|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| 123 | 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 "EXPI" = 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 "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is "DAIL" and the payment frequency multiplier is 0.</p> <p>This data field is not applicable if the rate of leg 1 is not a floating rate.</p> |
| 124 | Payment | Floating rate payment frequency period multiplier of leg 1 (where applicable) | <p>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.</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 "EXPI", then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the</p> |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|---------------------|--|---|--|----|----|----|----|---|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| | | | | | | | | | <p>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 1 is not a floating rate or the “Floating rate payment frequency period of leg 1” is “ADHO”.</p> |
| 125 | Payment | Floating rate payment frequency period of leg 2 (where applicable) | <p>Time unit associated with the frequency of payments for the floating rate of leg 2, 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 “EXPI” = payment at term</p> | ✓ | ✓ | ✗ | ✓ | ✓ | <p>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.</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 “EXPI”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.</p> <p>This data field is not applicable if the rate of leg 2 is not a floating rate.</p> |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column |
|--------------|---------------------|---|---|--|----|----|----|----|---|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes |
| | | | | CR | IR | FX | EQ | CO | |
| 126 | Payment | Floating rate payment frequency period multiplier of leg 2 (where applicable) | <p>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.</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 “EXPI”, then the payment frequency period multiplier is 1. If the payment frequency is intraday, then the payment frequency period is “DAIL” and the payment frequency multiplier is 0.</p> <p>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”.</p> |
| 127 | Payment | Other payment type (where applicable) | <p>Type of “Other payment amount”, where applicable.</p> <p>Field value: “UFRO” = Upfront Payment “UWIN” = Unwind or Full termination “PEXH” = Principal Exchange</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>Option premium payment is not included as a payment type as premiums for option are reported using the option premium dedicated data field.</p> <p>This data field is not applicable if there is no other payment made or received.</p> <p>Field value: “UFRO” = 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.</p> |



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| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes | |
| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | <p>“UWIN” = Unwind or Full termination, i.e. the final settlement payment made when a transaction is unwound prior to its end date; Payments that may result due to full termination of derivative transaction(s).</p> <p>“PEXH” = Principal Exchange, i.e. exchange of notional values for cross-currency swaps</p> |
| 128 | Payment | Other payment amount (where applicable) | <p>Other payment amount based on “Other payment type”, where applicable.</p> <p>Field value: Any value greater than or equal to zero</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>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.</p> <p>This data field is required only if “Other payment type” = 1.</p> | |
| 129 | Payment | Other payment currency (where applicable) | <p>Currency in which “Other payment amount” is denominated, where applicable.</p> <p>Field value: Currencies included in ISO 4217</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is required only if “Other payment type” = 1.</p> | |
| 130 | Payment | Other payment date (where applicable) | <p>Unadjusted date on which the “Other payment amount” is paid.</p> <p>Field value:</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>This data field is required only if “Other payment type” = 1.</p> | |



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| | | | | CR | IR | FX | EQ | CO | |
| | | | ISO 8601 date format, UTC time | | | | | | |
| 131 | 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 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. |
| 132 | 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 |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column | |
|--------------|---------------------|--------------|---|--|----|----|----|----|-------------------|--|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes | |
| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | trade repository, or client code. In the case of individuals, to use a client code. |
| 133 | Event | Action type | Type of action taken on the contract. Field value: 4 alphabetic characters: "NEWT" = New "MODI" = Modify "CORR" = Correct "EROR" = Error "TERM" = Terminate "REVI" = Revive "PRTO" = Transfer out "VALU" = Valuation "MARU" = Collateral/Margin update | ✓ | ✓ | ✓ | ✓ | ✓ | | 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. (d) 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. (e) Terminate: A Termination of an existing contract. (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. |



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| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | (h) Collateral/Margin update: An update of data related to collateral. |
| 134 | Event | Event type (where applicable) | <p>Explanation or reason for the action being taken on the contract, where applicable.</p> <p>Field value: 4 alphabetic characters: "TRAD" = Trade "NOVA" = Novation "COMP" = Compression or other risk reduction exercise "ETRM" = Early termination "CLRG" = Clearing "EXER" = Exercise "ALOC" = Allocation "CLAL" = Clearing & Allocation "CREV" = Credit event "CORP" = Corporate Event "INCP" = Inclusion in position "UPDT" = Update</p> | | | | | | | <p>Explanation or reason for the action being taken on the contract, where applicable.</p> <p>(a) Trade: Conclusion of a contract or renegotiation of its terms that does not result in change of a counterparty.</p> <p>(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.</p> <p>(c) Compression: Post-trade risk reduction includes compression and other risk reduction exercises.</p> <p>(d) Early termination: Termination of a derivative prior to the scheduled termination or maturity date.</p> <p>(e) Clearing: Central clearing is a process where a clearing organisation interposes itself between counterparties to contracts, becoming the buyer to every seller and the seller to every buyer, ensuring the performance of open contracts.</p> |



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| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes | |
| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | (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 organisation. (i) Credit event: Applies only to credit derivatives. A credit event that results in a modification of a contract. (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. (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. (l) Inclusion to position: Where an existing report for a derivatives contract is terminated and either a new position is |



| First column | Second column | Third column | Fourth column | Fifth column | | | | | Sixth column | |
|--------------|---------------------|-------------------------------|--|--|----|----|----|----|--|--|
| Index | Type of information | Data field | Description of data field | Class of specified derivatives contracts | | | | | Explanatory notes | |
| | | | | CR | IR | FX | EQ | CO | | |
| | | | | | | | | | | <p>created or an existing reported derivatives contract is modified.</p> <p>(m) Update: An update of an outstanding derivative performed during the transition period in order to ensure its conformity with the amended reporting requirements.</p> |
| 135 | Event | Event date (where applicable) | <p>Date of occurrence of the event.</p> <p>Field value: ISO 8601 date format, UTC time</p> | ✓ | ✓ | ✓ | ✓ | ✓ | <p>Date and time of occurrence of the event.</p> <p>In the case of a modification agreed for a future date, this data element should reflect when the modification occurs (becomes effective) and not when it was negotiated.</p> <p>In the case of a clearing event, this data element should reflect the recorded date and time when the central counterparty (CCP) accepted to clear a transaction.</p> <p>In the case of collateral update, the date and time for which the information contained in the report is provided.</p> | |



Annex A

Classification of valuation inputs¹⁶

| 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 |

¹⁶ [CPMI-IOSCO Technical Guidance – Harmonisation of critical OTC derivatives data elements \(other than UTI and UPI\)](#)



| | | |
|---|---|--|
| 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 |
|---|---|--|

Annex B

Collateralisation category – Description of field values¹⁷

| Value | Name | Definition |
|-------|---|---|
| UNCL | Uncollateralised | There is no collateral agreement between the counterparties or the collateral agreement(s) between the counterparties stipulates that no collateral (neither initial margin nor variation margin) has to be posted with respect to the derivative contract. |
| PRC1 | 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. |
| PRC2 | 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. |
| PRCL | 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. |

¹⁷ [CPMI-IOSCO Technical Guidance – Harmonisation of critical OTC derivatives data elements \(other than UTI and UPI\)](#)



| | | |
|------|--|--|
| OWP1 | 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. |
| OWP2 | 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. |
| FLCL | Fully collateralised | The collateral agreement(s) between the counterparties stipulates that both counterparties post initial margin and regularly post variation margin with respect to the derivative transaction. |

Annex C

Mapping of day count convention field values to ISO 20022 and FpML¹⁸

| 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 |

¹⁸ [CPMI-IOSCO Technical Guidance – Harmonisation of critical OTC derivatives data elements \(other than UTI and UPI\)](#)



| Field value | ISO 20022 Name | ISO 20022 Definition | FpML Code | FpML Definition |
|-------------|----------------|---|---------------|---|
| A002 | IC30365 | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and a 365-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that a 31st is assumed to be the 30th and the 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). | - | - |
| A003 | IC30Actual | Method whereby interest is calculated based on a 30-day month in a way similar to the 30/360 (basic rule) and the assumed number of days in a year in a way similar to the Actual/Actual (ICMA). Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for February. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be the 28th (or 29th). The assumed number of days in a year is computed as the actual number of days in the coupon period multiplied by the number of interest payments in the year. | - | - |
| A004 | Actual360 | Method whereby interest is calculated based on the actual number of accrued days in the interest period and a 360-day year. | 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. |



| Field value | ISO 20022 Name | ISO 20022 Definition | FpML Code | FpML Definition |
|-------------|-------------------------------|---|--------------|---|
| A006 | ActualActualICMA | Method whereby interest is calculated based on the actual number of accrued days and the assumed number of days in a year, 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 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. |



| Field value | ISO 20022 Name | ISO 20022 Definition | FpML Code | FpML Definition |
|-------------|-------------------------------|---|--------------|---|
| A008 | ActualActualISDA | Method whereby interest is calculated based on the actual number of accrued days of the interest period that fall (falling on a normal year, year) divided by 365, added to the actual number of days of the interest period that fall (falling on a leap year, year) divided by 366. | ACT/ACT.ISDA | The actual number of days in the Calculation Period or Compounding Period in respect of which payment is being made divided by 365 (or, if any portion of that Calculation Period or Compounding Period falls in a leap year, the sum of (i) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a leap year divided by 366 and (ii) the actual number of days in that portion of the Calculation Period or Compounding Period falling in a non-leap year divided by 365). |
| A009 | Actual365LorActuActubasisRule | Method whereby interest is calculated based on the actual number of accrued days and a 365-day year (if the coupon payment date is NOT in a leap year) or a 366-day year (if the coupon payment date is in a leap year). | 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. |



| Field value | ISO 20022 Name | ISO 20022 Definition | FpML Code | FpML Definition |
|-------------|--------------------------------|--|-----------|---|
| 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. |
| A012 | IC30E2360orEurobondbasismodel2 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month, except for the last day of February whose day of the month value shall be adapted to the value of the first day of the interest period if the latter is higher and if the period is one of a regular schedule. This means that the 31st is assumed to be the 30th and 28 Feb of a non-leap year is assumed to be equivalent to 29 Feb when the first day of | - | - |



| Field value | ISO 20022 Name | ISO 20022 Definition | FpML Code | FpML Definition |
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| | | 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. | | |
| A013 | IC30E3360orEurobondbasismodel3 | Method whereby interest is calculated based on a 30-day month and a 360-day year. Accrued interest to a value date on the last day of a month shall be the same as to the 30th calendar day of the same month. This means that the 31st is assumed to be the 30th and 28 Feb (or 29 Feb for a leap year) is assumed to be equivalent to 30 Feb. It is a variation of the 30E/360 (or Eurobond basis) method where the last day of February is always assumed to be the 30th, even if it is the last day of the maturity coupon period. | - | - |
| A014 | Actual365NL | Method whereby interest is calculated based on the actual number of accrued days in the interest period, excluding any leap day from the count, and a 365-day year. | - | - |



| Field value | ISO 20022 Name | ISO 20022 Definition | FpML Code | FpML Definition |
|-------------|--------------------|---|--------------|--|
| 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 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. | - | - |



| Field value | ISO 20022 Name | ISO 20022 Definition | FpML Code | FpML Definition |
|-------------|----------------|--|-----------|--|
| 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. | - | - |